

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-May-20	20-May-20	Change	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	
S50K20	May 2020	878.90	883.50	-4.6 -0.52 %	114	-3.39 %	118	0.85 %	117	6.36 %	110	0.92 %	109	
S50M20	Jun 2020	878.60	882.80	-4.2 -0.48 %	234,665	-0.65 %	236,209	3.08 %	229,141	-4.26 %	239,330	-6.85 %	256,937	
S50N20	Jul 2020	872.60	874.80	-2.2 -0.25 %	405	0.25 %	404	0.25 %	403	0.25 %	402	59.52 %	252	
S50U20	Sep 2020	872.20	876.10	-3.9 -0.45 %	19,063	6.46 %	17,906	1.46 %	17,648	4.48 %	16,892	-1.25 %	17,105	
S50Z20	Dec 2020	870.60	874.60	-4 -0.46 %	6,187	2.55 %	6,033	3.27 %	5,842	0.12 %	5,835	1.74 %	5,735	
S50H21	Mar 2021	866.50	870.40	-3.9 -0.45 %	2,360	6.26 %	2,221	0.27 %	2,215	24.65 %	1,777	-1.93 %	1,812	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-May-20	20-May-20	Change	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	
TRUEU20	Sep 2020	11,265	3.73	3.38	0.35 10.36 %	17,170	49.96 %	11,450	4.70 %	10,936	0.00 %	10,936	0.12 %	10,923	
WHAM20	Jun 2020	8,616	3.00	3.06	-0.06 -1.96 %	12,355	23.92 %	9,970	-34.36 %	15,189	0.82 %	15,066	-3.13 %	15,553	
PRMM20	Jun 2020	8,040	6.98	7.06	-0.08 -1.13 %	4,097	-66.24 %	12,137	-3.96 %	12,637	0.00 %	12,637	-4.52 %	13,235	
PRMH21	Mar 2021	7,540	6.87	6.94	-0.07 -1.01 %	11,540	188.50 %	4,000	0.00 %	4,000	0.00 %	4,000	14.29 %	3,500	
TRUEM20	Jun 2020	7,404	3.74	3.40	0.34 10.00 %	14,743	-17.69 %	17,912	3.68 %	17,276	-7.42 %	18,660	-10.62 %	20,876	
CBGU20	Sep 2020	6,635	94.00	96.12	-2.12 -2.21 %	1,267	-80.50 %	6,497	-0.61 %	6,537	2.11 %	6,402	3.69 %	6,174	
CBGH21	Mar 2021	6,600	95.13	97.60	-2.47 -2.53 %	8,475	158.78 %	3,275	0.00 %	3,275	0.00 %	3,275	74.67 %	1,875	
STAM20	Jun 2020	6,515	20.43	18.45	1.98 10.73 %	3,877	-16.17 %	4,625	39.69 %	3,311	36.14 %	2,432	-0.53 %	2,445	
TMBZ20	Dec 2020	5,000	1.04	1.04	0.00 0.00 %	3,015	-62.38 %	8,015	333.33 %	15	0.00 %	15	0.00 %	15	
SUPERU20	Sep 2020	4,000	0.64	0.64	0.00 0.00 %	4,011	-49.93 %	8,011	33.29 %	6,010	0.00 %	6,010	0.00 %	6,010	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	21-May-20	20-May-20	Change	
BANPUU20	Sep 2020	2	51,886	0.00 %	51,885	-1.33 %	52,585	0.96 %	52,084	0.17 %	51,995	7.19	7.30	-0.1 -1.5 %	
SIRIM20	Jun 2020	522	38,610	-1.28 %	39,112	0.04 %	39,097	1.37 %	38,570	-0.05 %	38,591	0.74	0.74	0 0 %	
RSU20	Sep 2020	0	34,904	0.00 %	34,904	0.87 %	34,604	0.00 %	34,604	0.00 %	34,604	11.18	11.21	-0.03 -0.3 %	
RSM20	Jun 2020	704	32,755	0.29 %	32,659	0.00 %	32,659	0.00 %	32,659	-1.51 %	33,159	11.24	11.27	-0.03 -0.3 %	
JASU20	Sep 2020	500	30,653	1.66 %	30,153	0.00 %	30,153	0.00 %	30,153	3.43 %	29,153	3.61	3.68	-0.07 -1.9 %	
KTCZ20	Dec 2020	0	30,273	0.00 %	30,273	0.33 %	30,173	0.00 %	30,173	0.00 %	30,173	36.86	36.66	0.2 0.55 %	
BTSM20X	Jun 2020	332	26,754	0.33 %	26,665	0.00 %	26,664	0.25 %	26,598	0.02 %	26,592	11.79	11.90	-0.1 -0.9 %	
WHAU20	Sep 2020	2,512	25,744	1.98 %	25,243	37.12 %	18,410	17.97 %	15,606	0.00 %	15,606	2.96	3.05	-0.09 -3 %	
GUNKULU20	Sep 2020	2,000	20,537	-4.64 %	21,537	0.00 %	21,536	0.00 %	21,536	0.02 %	21,531	2.91	2.91	0 0 %	
JASM20	Jun 2020	1,562	19,397	8.32 %	17,907	9.14 %	16,407	-5.92 %	17,440	6.02 %	16,450	3.71	3.78	-0.07 -1.9 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	20.90	2.30	12.37
TRUE	3.72	0.32	9.41
MTC	56.75	2.75	5.09
SAWAD	59.00	2.50	4.42
AEONTS	134.50	5.00	3.86
MAJOR	15.30	0.50	3.38
EGCO	265.00	7.00	2.71
TISCO	71.00	1.75	2.53
IVL	31.25	0.75	2.46
CHG	2.58	0.06	2.38

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	20.00	-1.20	-5.66
ITD	1.16	-0.05	-4.13
PRM	7.00	-0.30	-4.11
PSL	3.92	-0.16	-3.92
AMATA	13.40	-0.50	-3.60
ICHI	6.80	-0.25	-3.55
LPN	4.40	-0.16	-3.51
ORI	4.58	-0.16	-3.38
WHA	2.98	-0.10	-3.25
MINT	16.80	-0.50	-2.89

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2020	37,413	38,309	-896	19,787	18,166	1,621	60,571	61,296	-725	117,771	262,794

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2020	5,471	8,679	-3,208	4,640	3,891	749	15,832	13,373	2,459	25,943	33,374

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2020	0	0	0	413	403	10	1,192	1,202	-10	1,605	20,890