

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-May-20	21-May-20	Change	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20
S50K20	May 2020	862.50	878.90	-16.4 -1.87 %	111	-2.63 %	114	-3.39 %	118	0.85 %	117	6.36 %	110
S50M20	Jun 2020	861.50	878.60	-17.1 -1.95 %	239,216	1.94 %	234,665	-0.65 %	236,209	3.08 %	229,141	-4.26 %	239,330
S50N20	Jul 2020	857.40	872.60	-15.2 -1.74 %	404	-0.25 %	405	0.25 %	404	0.25 %	403	0.25 %	402
S50U20	Sep 2020	855.70	872.20	-16.5 -1.89 %	20,394	6.98 %	19,063	6.46 %	17,906	1.46 %	17,648	4.48 %	16,892
S50Z20	Dec 2020	854.20	870.60	-16.4 -1.88 %	5,871	-5.11 %	6,187	2.55 %	6,033	3.27 %	5,842	0.12 %	5,835
S50H21	Mar 2021	848.90	866.50	-17.6 -2.03 %	2,618	10.93 %	2,360	6.26 %	2,221	0.27 %	2,215	24.65 %	1,777

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-May-20	21-May-20	Change	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20
TRUEM20	Jun 2020	11,628	3.69	3.74	-0.05 -1.34 %	19,174	30.05 %	14,743	-17.69 %	17,912	3.68 %	17,276	-7.42 %	18,660
WHAM20	Jun 2020	11,116	3.00	3.00	0.00 0.00 %	11,000	-10.97 %	12,355	23.92 %	9,970	-34.36 %	15,189	0.82 %	15,066
STAM20	Jun 2020	9,841	22.01	20.43	1.58 7.73 %	4,100	5.75 %	3,877	-16.17 %	4,625	39.69 %	3,311	36.14 %	2,432
TMBU20	Sep 2020	9,547	1.01	1.03	-0.02 -1.94 %	6,616	-47.39 %	12,576	-3.79 %	13,072	12.76 %	11,593	63.47 %	7,092
SUPERM20	Jun 2020	9,030	0.66	0.64	0.02 3.12 %	18,204	5.83 %	17,201	0.00 %	17,201	-10.42 %	19,202	5.49 %	18,202
SUPERU20	Sep 2020	5,000	0.66	0.64	0.02 3.12 %	9,011	124.66 %	4,011	-49.93 %	8,011	33.29 %	6,010	0.00 %	6,010
TRUEU20	Sep 2020	3,099	3.70	3.73	-0.03 -0.80 %	17,736	3.30 %	17,170	49.96 %	11,450	4.70 %	10,936	0.00 %	10,936
WHAU20	Sep 2020	3,004	2.98	2.96	0.02 0.68 %	23,744	-7.77 %	25,744	1.98 %	25,243	37.12 %	18,410	17.97 %	15,606
SUPERZ20	Dec 2020	3,000	0.66	0.64	0.02 3.12 %	3,000	0.00 %	0	0.00 %	0	0.00 %	2,000	0.00 %	2,000
IRPCU20	Sep 2020	2,584	2.77	2.87	-0.10 -3.48 %	5,136	23.25 %	4,167	-18.84 %	5,134	0.53 %	5,107	24.11 %	4,115

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			22-May-20	(+/-)	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	22-May-20	21-May-20	Change
BANPUU20	Sep 2020	101	51,987	0.19 %	51,886	0.00 %	51,885	-1.33 %	52,585	0.96 %	52,084	6.94	7.19	-0.3 -3.5 %
SIRIM20	Jun 2020	69	38,585	-0.06 %	38,610	-1.28 %	39,112	0.04 %	39,097	1.37 %	38,570	0.72	0.74	-0.02 -2.7 %
RSU20	Sep 2020	100	35,004	0.29 %	34,904	0.00 %	34,904	0.87 %	34,604	0.00 %	34,604	11.04	11.18	-0.1 -1.3 %
RSM20	Jun 2020	34	32,755	0.00 %	32,755	0.29 %	32,659	0.00 %	32,659	0.00 %	32,659	11.10	11.24	-0.1 -1.3 %
JASU20	Sep 2020	0	30,653	0.00 %	30,653	1.66 %	30,153	0.00 %	30,153	0.00 %	30,153	3.62	3.61	0.01 0.28 %
KTCZ20	Dec 2020	0	30,273	0.00 %	30,273	0.00 %	30,273	0.33 %	30,173	0.00 %	30,173	36.86	36.86	0 0 %
BTSM20X	Jun 2020	114	26,653	-0.38 %	26,754	0.33 %	26,665	0.00 %	26,664	0.25 %	26,598	11.69	11.79	-0.1 -0.9 %
WHAU20	Sep 2020	3,004	23,744	-7.77 %	25,744	1.98 %	25,243	37.12 %	18,410	17.97 %	15,606	2.98	2.96	0.02 0.68 %
JASM20	Jun 2020	1,517	20,907	7.78 %	19,397	8.32 %	17,907	9.14 %	16,407	-5.92 %	17,440	3.72	3.71	0.01 0.27 %
GUNKULU20	Sep 2020	0	20,537	0.00 %	20,537	-4.64 %	21,537	0.00 %	21,536	0.00 %	21,536	2.85	2.91	-0.06 -2.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	5.05	0.65	14.77
STA	22.70	1.80	8.61
BGRIM	54.00	4.00	8.00
TASCO	21.00	0.90	4.48
AEONTS	140.50	6.00	4.46
BEAUTY	1.81	0.07	4.02
CENDEL	20.80	0.80	4.00
SUPER	0.66	0.02	3.13
CBG	99.00	2.25	2.33
GPSC	77.25	1.75	2.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	28.75	-2.50	-8.00
THAI	4.90	-0.35	-6.67
PTTEP	84.50	-4.50	-5.06
ESSO	5.70	-0.30	-5.00
TOP	45.00	-2.25	-4.76
PTTGC	43.00	-2.00	-4.44
IRPC	2.78	-0.12	-4.14
TMB	1.01	-0.04	-3.81
HANA	28.50	-1.00	-3.39
PTT	35.75	-1.25	-3.38

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
22/05/2020	52,767	60,063	-7,296	35,097	39,388	-4,291	96,418	84,831	11,587	184,282	268,614

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/05/2020	7,998	8,176	-178	7,138	5,734	1,404	18,602	19,828	-1,226	33,738	33,082

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/05/2020	5	0	5	1,259	1,761	-502	1,959	1,462	497	3,223	21,069