

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-May-20	22-May-20	Change	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20
S50K20	May 2020	877.10	862.50	14.6 1.69 %	120	8.11 %	111	-2.63 %	114	-3.39 %	118	0.85 %	117
S50M20	Jun 2020	876.20	861.50	14.7 1.71 %	235,472	-1.57 %	239,216	1.94 %	234,665	-0.65 %	236,209	3.08 %	229,141
S50N20	Jul 2020	872.30	857.40	14.9 1.74 %	406	0.50 %	404	-0.25 %	405	0.25 %	404	0.25 %	403
S50U20	Sep 2020	870.20	855.70	14.5 1.69 %	19,272	-5.50 %	20,394	6.98 %	19,063	6.46 %	17,906	1.46 %	17,648
S50Z20	Dec 2020	869.00	854.20	14.8 1.73 %	5,938	1.14 %	5,871	-5.11 %	6,187	2.55 %	6,033	3.27 %	5,842
S50H21	Mar 2021	863.90	848.90	15 1.77 %	2,486	-5.04 %	2,618	10.93 %	2,360	6.26 %	2,221	0.27 %	2,215

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-May-20	22-May-20	Change	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20
SUPERM20	Jun 2020	88,565	0.75	0.66	0.09 13.64 %	31,294	71.91 %	18,204	5.83 %	17,201	0.00 %	17,201	-10.42 %	19,202
SUPERU20	Sep 2020	18,500	0.75	0.66	0.09 13.64 %	11,511	27.74 %	9,011	124.66 %	4,011	-49.93 %	8,011	33.29 %	6,010
WHAM20	Jun 2020	9,382	3.25	3.00	0.25 8.33 %	9,617	-12.57 %	11,000	-10.97 %	12,355	23.92 %	9,970	-34.36 %	15,189
SIRIM20	Jun 2020	7,976	0.80	0.72	0.08 11.11 %	42,037	8.95 %	38,585	-0.06 %	38,610	-1.28 %	39,112	0.04 %	39,097
BEAUTYM20	Jun 2020	7,936	1.93	1.81	0.12 6.63 %	4,619	57.32 %	2,936	-33.80 %	4,435	-0.02 %	4,436	81.88 %	2,439
STAM20	Jun 2020	5,700	22.40	22.01	0.39 1.77 %	3,405	-16.95 %	4,100	5.75 %	3,877	-16.17 %	4,625	39.69 %	3,311
LPNH21	Mar 2021	4,507	4.67	4.52	0.15 3.32 %	11	-99.76 %	4,504	0.00 %	4,504	-18.17 %	5,504	0.00 %	5,504
LPNZ20	Dec 2020	4,001	4.82	4.67	0.15 3.21 %	2	-99.95 %	4,001	-20.00 %	5,001	0.00 %	5,001	0.00 %	5,001
TRUEM20	Jun 2020	3,771	3.73	3.69	0.04 1.08 %	21,381	11.51 %	19,174	30.05 %	14,743	-17.69 %	17,912	3.68 %	17,276
JASM20	Jun 2020	3,507	3.66	3.72	-0.06 -1.61 %	18,406	-11.96 %	20,907	7.78 %	19,397	8.32 %	17,907	9.14 %	16,407

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			25-May-20	(+/-)	22-May-2	(+/-)	21-May-20	(+/-)	20-May-20	(+/-)	19-May-20	25-May-20	22-May-20	Change
BANPUU20	Sep 2020	522	52,507	1.00 %	51,987	0.19 %	51,886	0.00 %	51,885	-1.33 %	52,585	7.09	6.94	0.2 2.16 %
SIRIM20	Jun 2020	7,976	42,037	8.95 %	38,585	-0.06 %	38,610	-1.28 %	39,112	0.04 %	39,097	0.80	0.72	0.08 11.1 %
RSU20	Sep 2020	101	35,105	0.29 %	35,004	0.29 %	34,904	0.00 %	34,904	0.87 %	34,604	11.44	11.04	0.4 3.62 %
RSM20	Jun 2020	904	32,457	-0.91 %	32,755	0.00 %	32,755	0.29 %	32,659	0.00 %	32,659	11.50	11.10	0.4 3.6 %
SUPERM20	Jun 2020	88,565	31,294	71.91 %	18,204	5.83 %	17,201	0.00 %	17,201	-10.42 %	19,202	0.75	0.66	0.09 13.6 %
KTCZ20	Dec 2020	0	30,273	0.00 %	30,273	0.00 %	30,273	0.00 %	30,273	0.33 %	30,173	37.51	36.86	0.7 1.76 %
JASU20	Sep 2020	3,000	29,653	-3.26 %	30,653	0.00 %	30,653	1.66 %	30,153	0.00 %	30,153	3.56	3.62	-0.06 -1.7 %
BTSM20X	Jun 2020	102	26,553	-0.38 %	26,653	-0.38 %	26,754	0.33 %	26,665	0.00 %	26,664	11.70	11.69	0.01 0.09 %
WHAU20	Sep 2020	1,032	23,251	-2.08 %	23,744	-7.77 %	25,744	1.98 %	25,243	37.12 %	18,410	3.22	2.98	0.2 8.05 %
TRUEM20	Jun 2020	3,771	21,381	11.51 %	19,174	30.05 %	14,743	-17.69 %	17,912	3.68 %	17,276	3.73	3.69	0.04 1.08 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	5.80	0.75	14.85
ORI	5.20	0.64	14.04
SUPER	0.75	0.09	13.64
SIRI	0.79	0.07	9.72
WHA	3.28	0.28	9.33
MAJOR	16.60	1.40	9.21
ERW	3.20	0.24	8.11
BEAUTY	1.95	0.14	7.73
AMATA	14.50	1.00	7.41
PSH	11.60	0.80	7.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	55.50	-1.00	-1.77
GULF	38.75	-0.50	-1.27
TISCO	69.25	-0.75	-1.07
KTB	9.60	-0.10	-1.03
PSL	3.90	-0.04	-1.02
BGRIM	53.50	-0.50	-0.93
EA	39.25	-0.25	-0.63
TASCO	20.90	-0.10	-0.48
SAWAD	58.50	-0.25	-0.43
BJC	40.00	0.00	0.00
KKP	41.25	0.00	0.00
BANPU	7.20	0.00	0.00
TU	12.60	0.00	0.00
CHG	2.54	0.00	0.00
TRUE	3.70	0.00	0.00
CPALL	68.75	0.00	0.00

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
25/05/2020	35,219	30,288	4,931	25,216	22,380	2,836	56,779	64,546	-7,767	117,214	263,694

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2020	3,145	3,118	27	3,720	3,190	530	9,871	10,428	-557	16,736	32,916

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2020	10	0	10	372	909	-537	1,908	1,381	527	2,290	21,210