

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-May-20	25-May-20	Change	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20
S50K20	May 2020	888.00	877.10	10.9 1.24 %	120	0.00 %	120	8.11 %	111	-2.63 %	114	-3.39 %	118
S50M20	Jun 2020	886.80	876.20	10.6 1.21 %	234,176	-0.55 %	235,472	-1.57 %	239,216	1.94 %	234,665	-0.65 %	236,209
S50N20	Jul 2020	886.70	872.30	14.4 1.65 %	410	0.99 %	406	0.50 %	404	-0.25 %	405	0.25 %	404
S50U20	Sep 2020	880.80	870.20	10.6 1.22 %	20,153	4.57 %	19,272	-5.50 %	20,394	6.98 %	19,063	6.46 %	17,906
S50Z20	Dec 2020	878.80	869.00	9.8 1.13 %	6,225	4.83 %	5,938	1.14 %	5,871	-5.11 %	6,187	2.55 %	6,033
S50H21	Mar 2021	874.80	863.90	10.9 1.26 %	2,364	-4.91 %	2,486	-5.04 %	2,618	10.93 %	2,360	6.26 %	2,221

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-May-20	25-May-20	Change	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20
SUPERM20	Jun 2020	44,106	0.75	0.75	0.00 0.00 %	35,293	12.78 %	31,294	71.91 %	18,204	5.83 %	17,201	0.00 %	17,201
SUPERU20	Sep 2020	41,501	0.75	0.75	0.00 0.00 %	36,010	212.83 %	11,511	27.74 %	9,011	124.66 %	4,011	-49.93 %	8,011
ERWM20	Jun 2020	22,651	3.48	3.19	0.29 9.09 %	2,174	31.36 %	1,655	0.42 %	1,648	-1.20 %	1,668	42.56 %	1,170
SIRIM20	Jun 2020	12,965	0.82	0.80	0.02 2.50 %	36,597	-12.94 %	42,037	8.95 %	38,585	-0.06 %	38,610	-1.28 %	39,112
WHAM20	Jun 2020	7,438	3.27	3.25	0.02 0.62 %	11,958	24.34 %	9,617	-12.57 %	11,000	-10.97 %	12,355	23.92 %	9,970
TMBU20	Sep 2020	6,165	1.05	1.04	0.01 0.96 %	13,067	83.65 %	7,115	7.54 %	6,616	-47.39 %	12,576	-3.79 %	13,072
MINTM20	Jun 2020	5,412	19.10	17.39	1.71 9.83 %	3,156	7.79 %	2,928	0.41 %	2,916	-0.24 %	2,923	-23.54 %	3,823
IRPCU20	Sep 2020	5,108	2.85	2.81	0.04 1.42 %	8,341	59.27 %	5,237	1.97 %	5,136	23.25 %	4,167	-18.84 %	5,134
TRUEM20	Jun 2020	5,104	3.72	3.73	-0.01 -0.27 %	23,874	11.66 %	21,381	11.51 %	19,174	30.05 %	14,743	-17.69 %	17,912
THANIU20	Sep 2020	5,000	3.97	3.69	0.28 7.59 %	4,533	78.96 %	2,533	375.23 %	533	0.00 %	533	0.00 %	533

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20	(+/-)	20-May-20	26-May-20	25-May-20	Change
BANPUU20	Sep 2020	103	52,608	0.19 %	52,507	1.00 %	51,987	0.19 %	51,886	0.00 %	51,885	7.19	7.09	0.1 1.41 %
SIRIM20	Jun 2020	12,965	36,597	-12.94 %	42,037	8.95 %	38,585	-0.06 %	38,610	-1.28 %	39,112	0.82	0.80	0.02 2.5 %
SUPERU20	Sep 2020	41,501	36,010	212.83 %	11,511	27.74 %	9,011	124.66 %	4,011	-49.93 %	8,011	0.75	0.75	0 0 %
SUPERM20	Jun 2020	44,106	35,293	12.78 %	31,294	71.91 %	18,204	5.83 %	17,201	0.00 %	17,201	0.75	0.75	0 0 %
RSU20	Sep 2020	200	35,105	0.00 %	35,105	0.29 %	35,004	0.29 %	34,904	0.00 %	34,904	11.44	11.44	0 0 %
RSM20	Jun 2020	1,229	32,554	0.30 %	32,457	-0.91 %	32,755	0.00 %	32,755	0.29 %	32,659	11.50	11.50	0 0 %
KTCZ20	Dec 2020	0	30,273	0.00 %	30,273	0.00 %	30,273	0.00 %	30,273	0.00 %	30,273	37.41	37.51	-0.1 -0.3 %
JASU20	Sep 2020	1,000	29,653	0.00 %	29,653	-3.26 %	30,653	0.00 %	30,653	1.66 %	30,153	3.68	3.56	0.1 3.37 %
BTSM20X	Jun 2020	259	26,551	-0.01 %	26,553	-0.38 %	26,653	-0.38 %	26,754	0.33 %	26,665	11.96	11.70	0.3 2.22 %
TRUEM20	Jun 2020	5,104	23,874	11.66 %	21,381	11.51 %	19,174	30.05 %	14,743	-17.69 %	17,912	3.72	3.73	-0.01 -0.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	20.00	2.60	14.94
PLANB	6.00	0.65	12.15
MINT	19.20	1.80	10.34
CENTEL	23.50	1.80	8.29
AAV	1.88	0.13	7.43
THANI	4.08	0.28	7.37
TVO	27.50	1.75	6.80
ERW	3.40	0.20	6.25
UNIQ	5.80	0.30	5.45
BA	5.75	0.25	4.55

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.55	-0.25	-3.68
LPN	5.60	-0.20	-3.45
COM7	24.00	-0.50	-2.04
QH	2.18	-0.04	-1.80
BEAUTY	1.92	-0.03	-1.54
TTW	13.80	-0.20	-1.43
GUNKUL	2.88	-0.04	-1.37
DELTA	59.25	-0.75	-1.25
WHA	3.24	-0.04	-1.22
TASCO	20.70	-0.20	-0.96

## 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
26/05/2020	42,026	44,352	-2,326	31,040	29,367	1,673	63,272	62,619	653	136,338	263,448

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/05/2020	3,325	4,142	-817	2,834	3,497	-663	10,108	8,628	1,480	16,267	34,261

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/05/2020	0	0	0	160	11	149	1,476	1,625	-149	1,636	21,368