

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-May-20	05-May-20	Change	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	(+/-)	29-Apr-20	(+/-)	28-Apr-20
S50K20	May 2020	842.30	855.00	-12.7 -1.49 %	112	-11.11 %	126	-3.08 %	130	13.04 %	115	8.49 %	106
S50M20	Jun 2020	841.90	853.30	-11.4 -1.34 %	241,066	-1.35 %	244,374	1.78 %	240,091	1.00 %	237,717	1.62 %	233,930
S50N20	Jul 2020	837.90	850.70	-12.8 -1.5 %	49	13.95 %	43	-10.42 %	48	11.63 %	43	0.00 %	0
S50U20	Sep 2020	835.90	847.20	-11.3 -1.33 %	15,531	7.69 %	14,422	3.52 %	13,931	0.19 %	13,904	1.00 %	13,766
S50Z20	Dec 2020	834.70	845.90	-11.2 -1.32 %	6,279	4.01 %	6,037	2.65 %	5,881	-0.51 %	5,911	-0.84 %	5,961
S50H21	Mar 2021	829.80	841.30	-11.5 -1.37 %	1,674	-0.30 %	1,679	6.47 %	1,577	11.45 %	1,415	2.54 %	1,380

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-May-20	05-May-20	Change	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	(+/-)	29-Apr-20	(+/-)	28-Apr-20
TRUEM20	Jun 2020	13,094	3.26	3.27	-0.01 -0.31 %	21,494	-9.86 %	23,846	-0.89 %	24,061	-19.02 %	29,712	-3.59 %	30,819
SUPERM20	Jun 2020	13,054	0.63	0.60	0.03 5.00 %	14,312	-25.74 %	19,272	57.05 %	12,271	20.91 %	10,149	66.40 %	6,099
SUPERU20	Sep 2020	12,000	0.63	0.60	0.03 5.00 %	4,010	-33.28 %	6,010	19.96 %	5,010	-91.06 %	56,010	117.96 %	5,010
RSZ20	Dec 2020	8,000	9.36	10.34	-0.98 -9.48 %	8,240	-32.68 %	12,240	0.00 %	12,240	0.00 %	12,240	0.00 %	12,240
WHAU20	Sep 2020	7,005	2.60	2.61	-0.01 -0.38 %	24,593	-14.00 %	28,595	-8.04 %	31,094	-8.79 %	34,089	0.00 %	34,088
IRPCM20	Jun 2020	6,794	2.57	2.66	-0.09 -3.38 %	10,009	35.68 %	7,377	-0.34 %	7,402	-16.30 %	8,843	-10.17 %	9,844
MINTM20	Jun 2020	3,511	18.65	19.55	-0.90 -4.60 %	4,804	17.89 %	4,075	-4.57 %	4,270	-4.54 %	4,473	4.66 %	4,274
WHAM20	Jun 2020	3,092	2.63	2.64	-0.01 -0.38 %	7,681	-20.89 %	9,709	-9.38 %	10,714	-1.65 %	10,894	4.69 %	10,406
MINTU20	Sep 2020	3,023	18.56	19.46	-0.90 -4.62 %	3,328	9.08 %	3,051	-24.26 %	4,028	-2.42 %	4,128	0.00 %	4,128
AAVM20	Jun 2020	2,971	1.63	1.73	-0.10 -5.78 %	4,979	11.66 %	4,459	-39.65 %	7,389	89.61 %	3,897	-48.84 %	7,618

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	(+/-)	29-Apr-20	(+/-)	28-Apr-20	07-May-20	05-May-20	Change
BANPUU20	Sep 2020	221	52,082	0.04 %	52,062	0.19 %	51,962	0.00 %	51,960	0.00 %	51,959	5.44	5.61	-0.2 -3.0 %
SIRIM20	Jun 2020	65	40,675	-0.01 %	40,681	7.98 %	37,675	0.07 %	37,648	-0.02 %	37,655	0.69	0.70	-0.01 -1.4 %
RSU20	Sep 2020	500	33,504	-0.89 %	33,804	0.00 %	33,804	0.60 %	33,604	0.00 %	33,604	9.42	10.39	-1 -9.3 %
RSM20	Jun 2020	1,118	33,439	0.91 %	33,139	-0.13 %	33,182	-0.30 %	33,282	0.00 %	33,282	9.47	10.45	-1 -9.4 %
KTCZ20	Dec 2020	0	30,068	0.00 %	30,068	0.00 %	30,068	0.33 %	29,969	0.00 %	29,969	31.67	33.07	-1 -4.2 %
JASU20	Sep 2020	0	28,154	0.00 %	28,154	0.00 %	28,154	3.69 %	27,153	0.00 %	27,153	3.74	3.74	0 0 %
BTSM20X	Jun 2020	723	27,090	-2.16 %	27,687	-3.50 %	28,691	0.73 %	28,483	-0.36 %	28,585	11.45	11.32	0.1 1.15 %
WHAU20	Sep 2020	7,005	24,593	-14.00 %	28,595	-8.04 %	31,094	-8.79 %	34,089	0.00 %	34,088	2.60	2.61	-0.01 -0.4 %
PRMM20	Jun 2020	500	23,134	-2.12 %	23,634	-2.07 %	24,134	-3.60 %	25,034	0.00 %	25,034	5.93	6.23	-0.3 -4.8 %
TRUEM20	Jun 2020	13,094	21,494	-9.86 %	23,846	-0.89 %	24,061	-19.02 %	29,712	-3.59 %	30,819	3.26	3.27	-0.01 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.63	0.03	5.00
INTUCH	55.25	1.75	3.27
KCE	16.50	0.50	3.13
DELTA	44.75	1.25	2.87
BTS	11.60	0.30	2.65
ESSO	5.65	0.10	1.80
HANA	28.25	0.25	0.89
SPRC	6.10	0.05	0.83
CRC	36.00	0.25	0.70
CBG	78.25	0.50	0.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LH	6.55	-0.75	-10.27
PSL	2.98	-0.30	-9.15
THCOM	3.56	-0.34	-8.72
RS	9.70	-0.90	-8.49
ERW	2.72	-0.24	-8.11
AAV	1.64	-0.13	-7.34
THAI	6.40	-0.50	-7.25
THANI	3.70	-0.26	-6.57
KKP	39.25	-2.50	-5.99
CENTEL	18.70	-1.10	-5.56

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
07/05/2020	51,485	57,620	-6,135	29,830	28,200	1,630	78,856	74,351	4,505	160,171	264,711

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2020	5,432	5,862	-430	3,807	4,352	-545	9,287	8,312	975	18,526	25,676

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2020	0	0	0	1,186	2,263	-1,077	2,742	1,665	1,077	3,928	26,169