

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-May-20	07-May-20	Change	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	(+/-)	29-Apr-20
S50K20	May 2020	845.40	842.30	3.1 0.37 %	118	5.36 %	112	-11.11 %	126	-3.08 %	130	13.04 %	115
S50M20	Jun 2020	845.30	841.90	3.4 0.4 %	246,199	2.13 %	241,066	-1.35 %	244,374	1.78 %	240,091	1.00 %	237,717
S50N20	Jul 2020	841.00	837.90	3.1 0.37 %	50	2.04 %	49	13.95 %	43	-10.42 %	48	11.63 %	43
S50U20	Sep 2020	839.10	835.90	3.2 0.38 %	15,545	0.09 %	15,531	7.69 %	14,422	3.52 %	13,931	0.19 %	13,904
S50Z20	Dec 2020	838.00	834.70	3.3 0.4 %	5,970	-4.92 %	6,279	4.01 %	6,037	2.65 %	5,881	-0.51 %	5,911
S50H21	Mar 2021	833.00	829.80	3.2 0.39 %	1,643	-1.85 %	1,674	-0.30 %	1,679	6.47 %	1,577	11.45 %	1,415

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-May-20	07-May-20	Change	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	(+/-)	29-Apr-20
WHAU20	Sep 2020	7,002	2.69	2.60	0.09 3.46 %	20,594	-16.26 %	24,593	-14.00 %	28,595	-8.04 %	31,094	-8.79 %	34,089
IRPCM20	Jun 2020	6,393	2.65	2.57	0.08 3.11 %	11,220	12.10 %	10,009	35.68 %	7,377	-0.34 %	7,402	-16.30 %	8,843
SUPERM20	Jun 2020	5,040	0.61	0.63	-0.02 -3.17 %	17,308	20.93 %	14,312	-25.74 %	19,272	57.05 %	12,271	20.91 %	10,149
SUPERU20	Sep 2020	4,000	0.61	0.63	-0.02 -3.17 %	6,010	49.88 %	4,010	-33.28 %	6,010	19.96 %	5,010	-91.06 %	56,010
BLANDU20	Sep 2020	4,000	1.03	1.03	0.00 0.00 %	13,044	-23.47 %	17,044	0.00 %	17,044	0.00 %	17,044	-0.01 %	17,046
BLANDZ20	Dec 2020	4,000	1.01	1.01	0.00 0.00 %	175,022	2.34 %	171,022	0.00 %	171,022	0.00 %	171,022	0.00 %	171,022
TRUEM20	Jun 2020	2,992	3.24	3.26	-0.02 -0.61 %	20,164	-6.19 %	21,494	-9.86 %	23,846	-0.89 %	24,061	-19.02 %	29,712
MINTM20	Jun 2020	2,559	18.86	18.65	0.21 1.13 %	5,690	18.44 %	4,804	17.89 %	4,075	-4.57 %	4,270	-4.54 %	4,473
LPNH21	Mar 2021	2,500	3.07	3.03	0.04 1.32 %	2,504	500.00 %	4	0.00 %	4	0.00 %	4	0.00 %	4
AAVM20	Jun 2020	1,674	1.66	1.63	0.03 1.84 %	6,312	26.77 %	4,979	11.66 %	4,459	-39.65 %	7,389	89.61 %	3,897

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	(+/-)	29-Apr-20	08-May-20	07-May-20	Change
BLANDZ20	Dec 2020	4,000	175,022	2.34 %	171,022	0.00 %	171,022	0.00 %	171,022	0.00 %	171,022	1.01	1.01	0 0 %
BANPUU20	Sep 2020	1	52,083	0.00 %	52,082	0.04 %	52,062	0.19 %	51,962	0.00 %	51,960	5.37	5.44	-0.07 -1.3 %
SIRIM20	Jun 2020	16	40,676	0.00 %	40,675	-0.01 %	40,681	7.98 %	37,675	0.07 %	37,648	0.70	0.69	0.01 1.45 %
RSU20	Sep 2020	100	33,604	0.30 %	33,504	-0.89 %	33,804	0.00 %	33,804	0.60 %	33,604	10.10	9.42	0.7 7.22 %
RSM20	Jun 2020	700	33,039	-1.20 %	33,439	0.91 %	33,139	-0.13 %	33,182	-0.30 %	33,282	10.16	9.47	0.7 7.29 %
KTCZ20	Dec 2020	0	30,068	0.00 %	30,068	0.00 %	30,068	0.00 %	30,068	0.33 %	29,969	32.64	31.67	1 3.06 %
JASU20	Sep 2020	0	28,154	0.00 %	28,154	0.00 %	28,154	0.00 %	28,154	3.69 %	27,153	3.76	3.74	0.02 0.53 %
BTSM20X	Jun 2020	316	27,100	0.04 %	27,090	-2.16 %	27,687	-3.50 %	28,691	0.73 %	28,483	11.61	11.45	0.2 1.4 %
PRMM20	Jun 2020	500	22,634	-2.16 %	23,134	-2.12 %	23,634	-2.07 %	24,134	-3.60 %	25,034	5.83	5.93	-0.1 -1.7 %
GUNKULU20	Sep 2020	1,100	21,524	-0.46 %	21,624	0.00 %	21,623	0.00 %	21,623	0.00 %	21,623	2.55	2.50	0.05 2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	5.30	0.50	10.42
TOP	43.25	2.50	6.13
VGI	8.40	0.45	5.66
RS	10.20	0.50	5.15
HANA	29.50	1.25	4.42
PTTGC	38.50	1.50	4.05
KTC	33.75	1.25	3.85
STA	13.70	0.50	3.79
AAV	1.70	0.06	3.66
GUNKUL	2.64	0.08	3.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	6.05	-0.35	-5.47
INTUCH	53.00	-2.25	-4.07
CKP	3.92	-0.16	-3.92
SUPER	0.61	-0.02	-3.17
BDMS	19.30	-0.60	-3.02
COM7	20.90	-0.60	-2.79
ADVANC	193.50	-4.00	-2.03
KCE	16.20	-0.30	-1.82
PRM	5.85	-0.10	-1.68
TU	12.60	-0.20	-1.56

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
08/05/2020	43,748	34,900	8,848	18,928	17,962	966	56,458	66,272	-9,814	119,134	269,525

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/05/2020	6,951	5,969	982	6,236	6,003	233	13,419	14,634	-1,215	26,606	26,785

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/05/2020	0	0	0	5,795	3,937	1,858	4,567	6,425	-1,858	10,362	24,553