

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-May-20	26-May-20	Change	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20
S50K20	May 2020	895.00	888.00	7 0.79 %	118	-1.67 %	120	0.00 %	120	8.11 %	111	-2.63 %	114
S50M20	Jun 2020	894.80	886.80	8 0.9 %	240,507	2.70 %	234,176	-0.55 %	235,472	-1.57 %	239,216	1.94 %	234,665
S50N20	Jul 2020	886.00	886.70	-0.7 -0.08 %	407	-0.73 %	410	0.99 %	406	0.50 %	404	-0.25 %	405
S50U20	Sep 2020	888.50	880.80	7.7 0.87 %	20,163	0.05 %	20,153	4.57 %	19,272	-5.50 %	20,394	6.98 %	19,063
S50Z20	Dec 2020	886.80	878.80	8 0.91 %	6,226	0.02 %	6,225	4.83 %	5,938	1.14 %	5,871	-5.11 %	6,187
S50H21	Mar 2021	882.60	874.80	7.8 0.89 %	2,432	2.88 %	2,364	-4.91 %	2,486	-5.04 %	2,618	10.93 %	2,360

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-May-20	26-May-20	Change	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20
TRUEM20	Jun 2020	27,012	3.79	3.72	0.07 1.88 %	21,120	-11.54 %	23,874	11.66 %	21,381	11.51 %	19,174	30.05 %	14,743
JASM20	Jun 2020	15,642	3.83	3.78	0.05 1.32 %	28,062	55.99 %	17,990	-2.26 %	18,406	-11.96 %	20,907	7.78 %	19,397
SUPERM20	Jun 2020	15,026	0.74	0.75	-0.01 -1.33 %	38,281	8.47 %	35,293	12.78 %	31,294	71.91 %	18,204	5.83 %	17,201
WHAM20	Jun 2020	8,936	3.27	3.27	0.00 0.00 %	13,644	14.10 %	11,958	24.34 %	9,617	-12.57 %	11,000	-10.97 %	12,355
THANIU20	Sep 2020	5,517	3.74	3.97	-0.23 -5.79 %	1,534	-66.16 %	4,533	78.96 %	2,533	375.23 %	533	0.00 %	533
TBM20X	Jun 2020	5,091	1.11	1.06	0.05 4.72 %	7,792	33.58 %	5,833	-5.37 %	6,164	-1.80 %	6,277	0.84 %	6,225
STAM20	Jun 2020	5,037	25.63	23.01	2.62 11.39 %	4,819	39.08 %	3,465	1.76 %	3,405	-16.95 %	4,100	5.75 %	3,877
SUPERU20	Sep 2020	5,000	0.74	0.75	-0.01 -1.33 %	35,010	-2.78 %	36,010	212.83 %	11,511	27.74 %	9,011	124.66 %	4,011
IRPCM20	Jun 2020	4,994	2.85	2.84	0.01 0.35 %	8,999	-17.43 %	10,899	-3.34 %	11,276	1.71 %	11,086	1.43 %	10,930
AAVM20	Jun 2020	4,704	2.03	1.83	0.20 10.93 %	2,527	-27.99 %	3,509	-10.35 %	3,914	12.47 %	3,480	-2.85 %	3,582

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	(+/-)	21-May-20	27-May-20	26-May-20	Change
BANPUU20	Sep 2020	4,200	56,808	7.98 %	52,608	0.19 %	52,507	1.00 %	51,987	0.19 %	51,886	7.10	7.19	-0.09 -1.3 %
SUPERM20	Jun 2020	15,026	38,281	8.47 %	35,293	12.78 %	31,294	71.91 %	18,204	5.83 %	17,201	0.74	0.75	-0.01 -1.3 %
RSU20	Sep 2020	200	35,105	0.00 %	35,105	0.00 %	35,105	0.29 %	35,004	0.29 %	34,904	12.11	11.44	0.7 5.86 %
SUPERU20	Sep 2020	5,000	35,010	-2.78 %	36,010	212.83 %	11,511	27.74 %	9,011	124.66 %	4,011	0.74	0.75	-0.01 -1.3 %
SIRIM20	Jun 2020	3,757	34,275	-6.34 %	36,597	-12.94 %	42,037	8.95 %	38,585	-0.06 %	38,610	0.83	0.82	0.01 1.22 %
RSM20	Jun 2020	603	32,554	0.00 %	32,554	0.30 %	32,457	-0.91 %	32,755	0.00 %	32,755	12.18	11.50	0.7 5.91 %
JASU20	Sep 2020	1,500	30,153	1.69 %	29,653	0.00 %	29,653	-3.26 %	30,653	0.00 %	30,653	3.73	3.68	0.05 1.36 %
JASM20	Jun 2020	15,642	28,062	55.99 %	17,990	-2.26 %	18,406	-11.96 %	20,907	7.78 %	19,397	3.83	3.78	0.05 1.32 %
BTSM20X	Jun 2020	241	26,536	-0.06 %	26,551	-0.01 %	26,553	-0.38 %	26,653	-0.38 %	26,754	11.99	11.96	0.03 0.25 %
WHAU20	Sep 2020	2,528	25,243	6.27 %	23,753	2.16 %	23,251	-2.08 %	23,744	-7.77 %	25,744	3.25	3.24	0.01 0.31 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	26.25	2.85	12.18
AAV	2.10	0.22	11.70
TASCO	22.60	1.90	9.18
CPF	31.25	2.25	7.76
PSL	4.18	0.24	6.09
BA	6.10	0.35	6.09
GFPT	12.40	0.60	5.08
TKN	9.30	0.40	4.49
RS	12.20	0.50	4.27
AMATA	15.00	0.60	4.17

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	3.84	-0.24	-5.88
CBG	95.50	-4.50	-4.50
KCE	19.30	-0.70	-3.50
PTG	14.80	-0.40	-2.63
SPALI	15.10	-0.40	-2.58
PLANB	5.85	-0.15	-2.50
PTTGC	44.00	-1.00	-2.22
SAWAD	57.50	-1.00	-1.71
IVL	29.00	-0.50	-1.69
SUPER	0.74	-0.01	-1.33

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
27/05/2020	51,472	50,194	1,278	27,443	25,173	2,270	72,407	75,955	-3,548	151,322	269,853

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2020	7,784	8,151	-367	13,443	11,423	2,020	17,947	19,600	-1,653	39,174	34,528

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2020	0	0	0	665	427	238	930	1,168	-238	1,595	20,871