

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-May-20	27-May-20	Change	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20
S50M20	Jun 2020	882.40	894.80	-12.4 -1.39 %	240,511	0.00 %	240,507	2.70 %	234,176	-0.55 %	235,472	-1.57 %	239,216
S50N20	Jul 2020	877.10	886.00	-8.9 -1 %	404	-0.74 %	407	-0.73 %	410	0.99 %	406	0.50 %	404
S50U20	Sep 2020	876.20	888.50	-12.3 -1.38 %	20,456	1.45 %	20,163	0.05 %	20,153	4.57 %	19,272	-5.50 %	20,394
S50Z20	Dec 2020	874.70	886.80	-12.1 -1.36 %	6,462	3.79 %	6,226	0.02 %	6,225	4.83 %	5,938	1.14 %	5,871
S50H21	Mar 2021	870.80	882.60	-11.8 -1.34 %	2,599	6.87 %	2,432	2.88 %	2,364	-4.91 %	2,486	-5.04 %	2,618

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-May-20	27-May-20	Change	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20
SUPERM20	Jun 2020	30,073	0.76	0.74	0.02 2.70 %	36,314	-5.14 %	38,281	8.47 %	35,293	12.78 %	31,294	71.91 %	18,204
SUPERU20	Sep 2020	9,000	0.76	0.74	0.02 2.70 %	42,010	19.99 %	35,010	-2.78 %	36,010	212.83 %	11,511	27.74 %	9,011
TRUEM20	Jun 2020	7,885	3.74	3.79	-0.05 -1.32 %	18,569	-12.08 %	21,120	-11.54 %	23,874	11.66 %	21,381	11.51 %	19,174
ERWM20	Jun 2020	5,005	3.44	3.38	0.06 1.78 %	2,179	0.14 %	2,176	0.09 %	2,174	31.36 %	1,655	0.42 %	1,648
WHAM20	Jun 2020	4,991	3.16	3.27	-0.11 -3.36 %	13,709	0.48 %	13,644	14.10 %	11,958	24.34 %	9,617	-12.57 %	11,000
TUM20	Jun 2020	4,720	13.45	12.75	0.70 5.49 %	4,000	121.36 %	1,807	6.67 %	1,694	18.88 %	1,425	16.52 %	1,223
TMBM20X	Jun 2020	4,652	1.13	1.11	0.02 1.80 %	9,053	16.18 %	7,792	33.58 %	5,833	-5.37 %	6,164	-1.80 %	6,277
BEAUTYM20	Jun 2020	4,631	1.91	1.99	-0.08 -4.02 %	4,308	44.81 %	2,975	1.85 %	2,921	-36.76 %	4,619	57.32 %	2,936
WHAU20	Sep 2020	4,583	3.13	3.25	-0.12 -3.69 %	25,819	2.28 %	25,243	6.27 %	23,753	2.16 %	23,251	-2.08 %	23,744
STAM20	Jun 2020	4,485	25.94	25.63	0.31 1.21 %	4,211	-12.62 %	4,819	39.08 %	3,465	1.76 %	3,405	-16.95 %	4,100

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	(+/-)	22-May-20	28-May-20	27-May-20	Change
BANPUU20	Sep 2020	143	56,748	-0.11 %	56,808	7.98 %	52,608	0.19 %	52,507	1.00 %	51,987	6.89	7.10	-0.2 -3 %
SUPERU20	Sep 2020	9,000	42,010	19.99 %	35,010	-2.78 %	36,010	212.83 %	11,511	27.74 %	9,011	0.76	0.74	0.02 2.7 %
SUPERM20	Jun 2020	30,073	36,314	-5.14 %	38,281	8.47 %	35,293	12.78 %	31,294	71.91 %	18,204	0.76	0.74	0.02 2.7 %
RSU20	Sep 2020	200	35,305	0.57 %	35,105	0.00 %	35,105	0.00 %	35,105	0.29 %	35,004	11.64	12.11	-0.5 -3.9 %
SIRIM20	Jun 2020	709	33,973	-0.88 %	34,275	-6.34 %	36,597	-12.94 %	42,037	8.95 %	38,585	0.80	0.83	-0.03 -3.6 %
RSM20	Jun 2020	711	32,064	-1.51 %	32,554	0.00 %	32,554	0.30 %	32,457	-0.91 %	32,755	11.70	12.18	-0.5 -3.9 %
JASU20	Sep 2020	1,116	31,265	3.69 %	30,153	1.69 %	29,653	0.00 %	29,653	-3.26 %	30,653	3.66	3.73	-0.07 -1.9 %
JASM20	Jun 2020	2,133	28,510	1.60 %	28,062	55.99 %	17,990	-2.26 %	18,406	-11.96 %	20,907	3.76	3.83	-0.07 -1.8 %
BTSM20X	Jun 2020	13	26,535	0.00 %	26,536	-0.06 %	26,551	-0.01 %	26,553	-0.38 %	26,653	11.93	11.99	-0.06 -0.5 %
WHAU20	Sep 2020	4,583	25,819	2.28 %	25,243	6.27 %	23,753	2.16 %	23,251	-2.08 %	23,744	3.13	3.25	-0.1 -3.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BBL	109.50	7.00	6.83
KBANK	96.00	5.50	6.08
TU	13.50	0.70	5.47
KTB	10.50	0.50	5.00
TISCO	75.25	3.50	4.88
SCB	74.75	3.25	4.55
SUPER	0.77	0.03	4.05
KKP	44.00	1.50	3.53
TCAP	37.75	1.00	2.72
TMB	1.14	0.03	2.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPN	50.00	-2.75	-5.21
AMATA	14.30	-0.70	-4.67
SAWAD	55.00	-2.50	-4.35
UNIQ	5.60	-0.25	-4.27
BA	5.85	-0.25	-4.10
BEAUTY	1.90	-0.08	-4.04
AAV	2.02	-0.08	-3.81
VGI	8.05	-0.30	-3.59
MAJOR	16.50	-0.60	-3.51
TOP	43.75	-1.50	-3.31

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
28/05/2020	60,919	61,988	-1,069	29,945	28,313	1,632	92,319	92,882	-563	183,183	270,529

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/05/2020	6,408	6,520	-112	7,608	8,116	-508	16,657	16,037	620	30,673	33,349

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/05/2020	0	0	0	2	52	-50	224	174	50	226	20,896