

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		29-May-20	28-May-20	Change	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	
S50M20	Jun 2020	892.40	882.40	10 1.13 %	240,130	-0.16 %	240,511	0.00 %	240,507	2.70 %	234,176	-0.55 %	235,472	
S50N20	Jul 2020	880.10	877.10	3 0.34 %	407	0.74 %	404	-0.74 %	407	-0.73 %	410	0.99 %	406	
S50Q20	Aug 2020	888.10	878.20	9.9 1.13 %	121	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
S50U20	Sep 2020	885.80	876.20	9.6 1.1 %	20,387	-0.34 %	20,456	1.45 %	20,163	0.05 %	20,153	4.57 %	19,272	
S50Z20	Dec 2020	884.00	874.70	9.3 1.06 %	6,384	-1.21 %	6,462	3.79 %	6,226	0.02 %	6,225	4.83 %	5,938	
S50H21	Mar 2021	880.40	870.80	9.6 1.1 %	2,627	1.08 %	2,599	6.87 %	2,432	2.88 %	2,364	-4.91 %	2,486	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			29-May-20	28-May-20	Change	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	
SUPERM20	Jun 2020	33,166	0.82	0.76	0.06 7.89 %	37,353	2.86 %	36,314	-5.14 %	38,281	8.47 %	35,293	12.78 %	31,294	
LPNH21	Mar 2021	21,000	4.39	4.25	0.14 3.29 %	8,012	666.67 %	12	9.09 %	11	0.00 %	11	0.00 %	11	
SUPERU20	Sep 2020	11,000	0.82	0.76	0.06 7.89 %	53,010	26.18 %	42,010	19.99 %	35,010	-2.78 %	36,010	212.83 %	11,511	
TMBU20	Sep 2020	8,503	1.14	1.13	0.01 0.88 %	10,513	-43.21 %	18,513	8.79 %	17,017	30.23 %	13,067	83.65 %	7,115	
LPNZ20	Dec 2020	7,500	4.52	4.38	0.14 3.20 %	3,002	498.01 %	502	0.00 %	502	100.00 %	2	0.00 %	2	
TRUEM20	Jun 2020	6,138	3.73	3.74	-0.01 -0.27 %	13,440	-27.62 %	18,569	-12.08 %	21,120	-11.54 %	23,874	11.66 %	21,381	
ERWM20	Jun 2020	6,003	3.10	3.44	-0.34 -9.88 %	3,177	45.80 %	2,179	0.14 %	2,176	0.09 %	2,174	31.36 %	1,655	
BEAUTYM20	Jun 2020	3,953	1.74	1.91	-0.17 -8.90 %	4,462	3.57 %	4,308	44.81 %	2,975	1.85 %	2,921	-36.76 %	4,619	
TMBM20X	Jun 2020	3,239	1.13	1.13	0.00 0.00 %	7,050	-22.13 %	9,053	16.18 %	7,792	33.58 %	5,833	-5.37 %	6,164	
AAVM20	Jun 2020	3,231	1.95	2.01	-0.06 -2.99 %	3,550	-12.43 %	4,054	60.43 %	2,527	-27.99 %	3,509	-10.35 %	3,914	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	(+/-)	25-May-20	29-May-20	28-May-20	Change	
BANPUU20	Sep 2020	2,965	58,552	3.18 %	56,748	-0.11 %	56,808	7.98 %	52,608	0.19 %	52,507	6.15	6.89	-0.7 -11 %	
SUPERU20	Sep 2020	11,000	53,010	26.18 %	42,010	19.99 %	35,010	-2.78 %	36,010	212.83 %	11,511	0.82	0.76	0.06 7.89 %	
SUPERM20	Jun 2020	33,166	37,353	2.86 %	36,314	-5.14 %	38,281	8.47 %	35,293	12.78 %	31,294	0.82	0.76	0.06 7.89 %	
RSU20	Sep 2020	0	35,305	0.00 %	35,305	0.57 %	35,105	0.00 %	35,105	0.00 %	35,105	11.72	11.64	0.08 0.69 %	
SIRIM20	Jun 2020	376	33,953	-0.06 %	33,973	-0.88 %	34,275	-6.34 %	36,597	-12.94 %	42,037	0.79	0.80	-0.01 -1.3 %	
JASU20	Sep 2020	1,000	32,265	3.20 %	31,265	3.69 %	30,153	1.69 %	29,653	0.00 %	29,653	3.66	3.66	0 0 %	
RSM20	Jun 2020	0	32,064	0.00 %	32,064	-1.51 %	32,554	0.00 %	32,554	0.30 %	32,457	11.78	11.70	0.08 0.68 %	
KTCZ20	Dec 2020	201	30,074	-0.66 %	30,273	0.00 %	30,273	0.00 %	30,273	0.00 %	30,273	38.00	37.66	0.3 0.9 %	
JASM20	Jun 2020	2,004	28,513	0.01 %	28,510	1.60 %	28,062	55.99 %	17,990	-2.26 %	18,406	3.76	3.76	0 0 %	
WHAU20	Sep 2020	2,553	26,368	2.13 %	25,819	2.28 %	25,243	6.27 %	23,753	2.16 %	23,251	3.14	3.13	0.01 0.32 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.81	0.04	5.19
AP	5.55	0.25	4.72
MTC	55.75	2.25	4.21
BJC	42.50	1.50	3.66
MAJOR	17.10	0.60	3.64
SAWAD	57.00	2.00	3.64
DTAC	44.50	1.50	3.49
BDMS	22.50	0.70	3.21
SCC	343.00	10.00	3.00
INTUCH	53.75	1.50	2.87

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	6.25	-0.80	-11.35
BEAUTY	1.75	-0.15	-7.89
PSL	3.90	-0.24	-5.80
ITD	1.14	-0.06	-5.00
ERW	3.32	-0.16	-4.60
PLANB	5.50	-0.20	-3.51
DELTA	55.00	-2.00	-3.51
ESSO	5.55	-0.20	-3.48
KKP	42.50	-1.50	-3.41
GLOBAL	14.60	-0.50	-3.31
TCAP	36.50	-1.25	-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
29/05/2020	60,468	50,303	10,165	24,487	29,037	-4,550	77,335	82,950	-5,615	162,290	270,056

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/05/2020	3,678	5,074	-1,396	6,286	6,447	-161	14,662	13,105	1,557	24,626	34,622

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/05/2020	0	0	0	3,076	78	2,998	1,550	4,548	-2,998	4,626	20,433