

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-May-19	02-May-19	Change	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19
S50K19	May 2019	1,115.30	1,117.40	-2.1 -0.19 %	436	0.00 %	436	0.00 %	436	31.33 %	332	1.53 %	327
S50M19	Jun 2019	1,114.90	1,116.30	-1.4 -0.13 %	322,776	0.81 %	320,170	1.82 %	314,459	0.85 %	311,800	-1.36 %	316,107
S50N19	Jul 2019	1,113.30	1,115.40	-2.1 -0.19 %	13	8.33 %	12	0.00 %	12	500.00 %	2	0.00 %	0
S50U19	Sep 2019	1,110.90	1,112.10	-1.2 -0.11 %	21,370	1.56 %	21,041	5.55 %	19,935	1.78 %	19,587	1.19 %	19,356
S50Z19	Dec 2019	1,110.50	1,111.80	-1.3 -0.12 %	6,586	0.87 %	6,529	4.05 %	6,275	-1.27 %	6,356	3.77 %	6,125
S50H20	Mar 2020	1,107.30	1,108.10	-0.8 -0.07 %	2,689	-0.22 %	2,695	-9.08 %	2,964	-6.56 %	3,172	1.21 %	3,134

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-May-19	02-May-19	Change	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19
BEMM19	Jun 2019	10,214	11.06	10.91	0.15 1.37 %	22,237	-6.38 %	23,752	6.89 %	22,222	4.61 %	21,242	-14.23 %	24,767
AAVM19	Jun 2019	7,215	4.33	4.30	0.03 0.70 %	17,830	-15.12 %	21,005	-6.67 %	22,505	0.00 %	22,504	0.04 %	22,496
BEAUTYM19	Jun 2019	5,968	6.68	6.73	-0.05 -0.74 %	12,671	-25.02 %	16,900	-8.63 %	18,497	-1.60 %	18,797	-5.47 %	19,885
TRUEZ19	Dec 2019	5,300	5.05	5.10	-0.05 -0.98 %	88,686	6.36 %	83,386	0.00 %	83,386	0.00 %	83,386	0.00 %	83,385
BEMU19	Sep 2019	5,007	11.03	10.90	0.13 1.19 %	10,604	-32.04 %	15,603	0.02 %	15,600	-0.02 %	15,603	-6.01 %	16,600
CPFU19	Sep 2019	3,704	27.96	27.50	0.46 1.67 %	4,853	-35.73 %	7,551	33.03 %	5,676	0.89 %	5,626	7.96 %	5,211
SIRIZ19	Dec 2019	3,500	1.39	1.37	0.02 1.46 %	90,855	-1.62 %	92,355	0.00 %	92,355	2.85 %	89,795	0.00 %	89,795
TMBM19	Jun 2019	3,441	2.00	2.01	-0.01 -0.50 %	76,377	0.37 %	76,094	0.06 %	76,045	2.75 %	74,010	0.95 %	73,314
BTSM19	Jun 2019	2,628	11.90	11.70	0.20 1.71 %	19,044	-1.95 %	19,423	2.67 %	18,917	2.71 %	18,418	-2.64 %	18,918
CKPM19	Jun 2019	2,237	5.92	5.82	0.10 1.72 %	24,609	6.42 %	23,125	0.17 %	23,086	3.31 %	22,346	-13.43 %	25,812

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	03-May-19	02-May-19	Change
SIRIU19	Sep 2019	138	314,990	0.01 %	314,956	0.00 %	314,956	0.32 %	313,955	-0.03 %	314,036	1.43	1.40	0.03 2.14 %
JASM19	Jun 2019	20	184,393	0.01 %	184,378	-0.27 %	184,881	0.00 %	184,887	0.00 %	184,888	5.52	5.51	0.01 0.18 %
BLANDM19	Jun 2019	1	145,799	0.00 %	145,799	0.69 %	144,798	-11.06 %	162,797	0.00 %	162,802	1.59	1.59	0 0 %
SIRIZ19	Dec 2019	3,500	90,855	-1.62 %	92,355	0.00 %	92,355	2.85 %	89,795	0.00 %	89,795	1.39	1.37	0.02 1.46 %
TRUEZ19	Dec 2019	5,300	88,686	6.36 %	83,386	0.00 %	83,386	0.00 %	83,386	0.00 %	83,385	5.05	5.10	-0.05 -1 %
TRUEM19	Jun 2019	106	85,149	0.04 %	85,111	0.61 %	84,596	1.23 %	83,572	-0.14 %	83,685	5.05	5.10	-0.05 -1 %
TMBM19	Jun 2019	3,441	76,377	0.37 %	76,094	0.06 %	76,045	2.75 %	74,010	0.95 %	73,314	2.00	2.01	-0.01 -0.5 %
APU19	Sep 2019	0	50,030	0.00 %	50,030	0.00 %	50,032	0.00 %	50,032	-0.01 %	50,035	7.50	7.38	0.1 1.63 %
WHAM19	Jun 2019	1,254	47,593	1.16 %	47,045	-8.38 %	51,349	-6.36 %	54,834	1.06 %	54,260	4.15	4.20	-0.05 -1.2 %
IRPCM19	Jun 2019	1,541	45,387	1.15 %	44,871	1.29 %	44,299	0.43 %	44,111	-2.20 %	45,105	5.61	5.63	-0.02 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	11.10	0.50	4.72
RATCH	64.75	2.50	4.02
SAWAD	52.00	1.77	3.53
GUNKUL	2.88	0.08	2.86
BEM	11.20	0.30	2.75
AAV	4.36	0.10	2.35
SIRI	1.45	0.03	2.11
PTG	11.80	0.20	1.72
BTS	11.90	0.20	1.71
CKP	5.95	0.10	1.71

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LH	10.70	-0.30	-2.73
BEAUTY	6.70	-0.15	-2.19
PLANB	6.70	-0.15	-2.19
PTTEP	131.00	-2.50	-1.87
BLA	27.50	-0.50	-1.79
HANA	32.50	-0.50	-1.52
LPN	6.95	-0.10	-1.42
KCE	24.90	-0.35	-1.39
INTUCH	58.50	-0.75	-1.27
GLOBAL	17.20	-0.20	-1.15

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
03/05/2019	21,045	29,217	-8,172	17,166	18,441	-1,275	50,666	41,219	9,447	88,877	353,870

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/05/2019	1,602	4,431	-2,829	17,067	16,190	877	10,146	8,194	1,952	28,815	45,283