

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-May-19	03-May-19	Change	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19
S50K19	May 2019	1,108.00	1,115.30	-7.3 -0.65 %	425	-2.52 %	436	0.00 %	436	0.00 %	436	31.33 %	332
S50M19	Jun 2019	1,106.00	1,114.90	-8.9 -0.8 %	312,529	-3.17 %	322,776	0.81 %	320,170	1.82 %	314,459	0.85 %	311,800
S50N19	Jul 2019	1,106.00	1,113.30	-7.3 -0.66 %	25	92.31 %	13	8.33 %	12	0.00 %	12	500.00 %	2
S50U19	Sep 2019	1,102.20	1,110.90	-8.7 -0.78 %	21,576	0.96 %	21,370	1.56 %	21,041	5.55 %	19,935	1.78 %	19,587
S50Z19	Dec 2019	1,101.60	1,110.50	-8.9 -0.8 %	6,570	-0.24 %	6,586	0.87 %	6,529	4.05 %	6,275	-1.27 %	6,356
S50H20	Mar 2020	1,098.50	1,107.30	-8.8 -0.79 %	2,811	4.54 %	2,689	-0.22 %	2,695	-9.08 %	2,964	-6.56 %	3,172

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-May-19	03-May-19	Change	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19
TRUEZ19	Dec 2019	12,203	5.03	5.05	-0.02 -0.40 %	100,889	13.76 %	88,686	6.36 %	83,386	0.00 %	83,386	0.00 %	83,386
PLANBM19	Jun 2019	7,524	6.48	6.77	-0.29 -4.28 %	19,776	-2.36 %	20,254	5.31 %	19,232	-4.87 %	20,217	-2.41 %	20,717
WHAM19	Jun 2019	6,712	4.16	4.15	0.01 0.24 %	44,698	-6.08 %	47,593	1.16 %	47,045	-8.38 %	51,349	-6.36 %	54,834
CKPM19	Jun 2019	5,187	5.94	5.92	0.02 0.34 %	24,919	1.26 %	24,609	6.42 %	23,125	0.17 %	23,086	3.31 %	22,346
IRPCM19	Jun 2019	4,228	5.49	5.61	-0.12 -2.14 %	45,303	-0.19 %	45,387	1.15 %	44,871	1.29 %	44,299	0.43 %	44,111
IRPCU19	Sep 2019	3,695	5.49	5.59	-0.10 -1.79 %	17,535	26.52 %	13,859	3.98 %	13,328	0.24 %	13,296	0.45 %	13,236
TRUEM19	Jun 2019	3,680	4.99	5.05	-0.06 -1.19 %	86,693	1.81 %	85,149	0.04 %	85,111	0.61 %	84,596	1.23 %	83,572
BEMM19	Jun 2019	3,660	11.09	11.06	0.03 0.27 %	21,662	-2.59 %	22,237	-6.38 %	23,752	6.89 %	22,222	4.61 %	21,242
GUNKULM19	Jun 2019	3,023	2.88	2.88	0.00 0.00 %	11,725	-14.46 %	13,707	18.52 %	11,565	-6.70 %	12,396	18.37 %	10,472
CBGU19	Sep 2019	2,970	61.20	59.60	1.60 2.68 %	5,288	-23.98 %	6,956	-0.09 %	6,962	1.02 %	6,892	-0.96 %	6,959

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	07-May-19	03-May-19	Change
SIRIU19	Sep 2019	81	315,029	0.01 %	314,990	0.01 %	314,956	0.00 %	314,956	0.32 %	313,955	1.43	1.43	0 0 %
JASM19	Jun 2019	2,581	184,464	0.04 %	184,393	0.01 %	184,378	-0.27 %	184,881	0.00 %	184,887	5.49	5.52	-0.03 -0.5 %
BLANDM19	Jun 2019	2,072	145,793	0.00 %	145,799	0.00 %	145,799	0.69 %	144,798	-11.06 %	162,797	1.58	1.59	-0.01 -0.6 %
TRUEZ19	Dec 2019	12,203	100,889	13.76 %	88,686	6.36 %	83,386	0.00 %	83,386	0.00 %	83,386	5.03	5.05	-0.02 -0.4 %
SIRIZ19	Dec 2019	0	90,855	0.00 %	90,855	-1.62 %	92,355	0.00 %	92,355	2.85 %	89,795	1.40	1.39	0.01 0.72 %
TRUEM19	Jun 2019	3,680	86,693	1.81 %	85,149	0.04 %	85,111	0.61 %	84,596	1.23 %	83,572	4.99	5.05	-0.06 -1.2 %
TMBM19	Jun 2019	1,127	75,492	-1.16 %	76,377	0.37 %	76,094	0.06 %	76,045	2.75 %	74,010	1.99	2.00	-0.01 -0.5 %
IRPCM19	Jun 2019	4,228	45,303	-0.19 %	45,387	1.15 %	44,871	1.29 %	44,299	0.43 %	44,111	5.49	5.61	-0.1 -2.1 %
WHAM19	Jun 2019	6,712	44,698	-6.08 %	47,593	1.16 %	47,045	-8.38 %	51,349	-6.36 %	54,834	4.16	4.15	0.01 0.24 %
SIRIM19	Jun 2019	81	40,479	-0.02 %	40,487	0.04 %	40,469	1.45 %	39,892	-0.68 %	40,164	1.45	1.44	0.01 0.69 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	12.40	0.60	5.08
KTC	41.75	1.25	3.09
IVL	47.25	1.25	2.72
UNIQ	11.40	0.30	2.70
SPCG	18.40	0.30	1.66
CK	27.00	0.25	0.93
CKP	6.00	0.05	0.84
TISCO	86.00	0.50	0.58
TU	18.70	0.10	0.54
BBL	206.00	1.00	0.49

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.50	-0.45	-5.03
HANA	31.25	-1.25	-3.85
IRPC	5.40	-0.20	-3.57
PLANB	6.50	-0.20	-2.99
CENTEL	41.25	-1.25	-2.94
ROBINS	57.75	-1.50	-2.53
BTS	11.60	-0.30	-2.52
BEAUTY	6.55	-0.15	-2.24
CPN	73.75	-1.50	-1.99
TOP	67.75	-1.25	-1.81

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
07/05/2019	40,375	51,416	-11,041	26,000	24,722	1,278	82,163	72,400	9,763	148,538	343,936

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2019	10,856	2,917	7,939	12,535	10,866	1,669	8,023	17,631	-9,608	31,414	41,682