

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		08-May-19	07-May-19	Change	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	
S50K19	May 2019	1,101.70	1,108.00	-6.3 -0.57 %	432	1.65 %	425	-2.52 %	436	0.00 %	436	0.00 %	436	
S50M19	Jun 2019	1,098.30	1,106.00	-7.7 -0.7 %	315,894	1.08 %	312,529	-3.17 %	322,776	0.81 %	320,170	1.82 %	314,459	
S50N19	Jul 2019	1,098.20	1,106.00	-7.8 -0.71 %	27	8.00 %	25	92.31 %	13	8.33 %	12	0.00 %	12	
S50U19	Sep 2019	1,094.80	1,102.20	-7.4 -0.67 %	22,372	3.69 %	21,576	0.96 %	21,370	1.56 %	21,041	5.55 %	19,935	
S50Z19	Dec 2019	1,094.20	1,101.60	-7.4 -0.67 %	6,535	-0.53 %	6,570	-0.24 %	6,586	0.87 %	6,529	4.05 %	6,275	
S50H20	Mar 2020	1,091.00	1,098.50	-7.5 -0.68 %	3,165	12.59 %	2,811	4.54 %	2,689	-0.22 %	2,695	-9.08 %	2,964	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			08-May-19	07-May-19	Change	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	
TMBU19	Sep 2019	9,581	1.99	1.98	0.01 0.51 %	29,030	49.26 %	19,449	0.10 %	19,429	-2.49 %	19,926	-2.45 %	20,426	
CKPM19	Jun 2019	9,499	5.70	5.94	-0.24 -4.04 %	25,755	3.35 %	24,919	1.26 %	24,609	6.42 %	23,125	0.17 %	23,086	
TMBM19	Jun 2019	8,971	1.99	1.99	0.00 0.00 %	68,256	-9.59 %	75,492	-1.16 %	76,377	0.37 %	76,094	0.06 %	76,045	
TRUEZ19	Dec 2019	8,001	5.03	5.03	0.00 0.00 %	108,890	7.93 %	100,889	13.76 %	88,686	6.36 %	83,386	0.00 %	83,386	
WHAM19	Jun 2019	7,196	4.13	4.16	-0.03 -0.72 %	41,685	-6.74 %	44,698	-6.08 %	47,593	1.16 %	47,045	-8.38 %	51,349	
BTSM19	Jun 2019	6,592	11.70	11.55	0.15 1.30 %	14,033	-29.96 %	20,036	5.21 %	19,044	-1.95 %	19,423	2.67 %	18,917	
BEAUTYU19	Sep 2019	6,527	6.00	6.44	-0.44 -6.83 %	4,273	26.12 %	3,388	-30.67 %	4,887	3.67 %	4,714	2.12 %	4,616	
BEAUTYM19	Jun 2019	6,445	6.15	6.55	-0.40 -6.11 %	12,590	-2.97 %	12,975	2.40 %	12,671	-25.02 %	16,900	-8.63 %	18,497	
BEMM19	Jun 2019	5,650	10.96	11.09	-0.13 -1.17 %	21,105	-2.57 %	21,662	-2.59 %	22,237	-6.38 %	23,752	6.89 %	22,222	
IRPCM19	Jun 2019	5,085	5.29	5.49	-0.20 -3.64 %	45,476	0.38 %	45,303	-0.19 %	45,387	1.15 %	44,871	1.29 %	44,299	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	(+/-)	30-Apr-19	08-May-19	07-May-19	Change	
SIRIU19	Sep 2019	22	315,051	0.01 %	315,029	0.01 %	314,990	0.01 %	314,956	0.00 %	314,956	1.42	1.43	-0.01 -0.7 %	
JASM19	Jun 2019	4,059	184,955	0.27 %	184,464	0.04 %	184,393	0.01 %	184,378	-0.27 %	184,881	5.47	5.49	-0.02 -0.4 %	
BLANDM19	Jun 2019	4,966	141,224	-3.13 %	145,793	0.00 %	145,799	0.00 %	145,799	0.69 %	144,798	1.55	1.58	-0.03 -1.9 %	
TRUEZ19	Dec 2019	8,001	108,890	7.93 %	100,889	13.76 %	88,686	6.36 %	83,386	0.00 %	83,386	5.03	5.03	0 0 %	
SIRIZ19	Dec 2019	3	90,858	0.00 %	90,855	0.00 %	90,855	-1.62 %	92,355	0.00 %	92,355	1.39	1.40	-0.01 -0.7 %	
TRUEM19	Jun 2019	3,117	87,440	0.86 %	86,693	1.81 %	85,149	0.04 %	85,111	0.61 %	84,596	4.97	4.99	-0.02 -0.4 %	
TMBM19	Jun 2019	8,971	68,256	-9.59 %	75,492	-1.16 %	76,377	0.37 %	76,094	0.06 %	76,045	1.99	1.99	0 0 %	
IRPCM19	Jun 2019	5,085	45,476	0.38 %	45,303	-0.19 %	45,387	1.15 %	44,871	1.29 %	44,299	5.29	5.49	-0.2 -3.6 %	
WHAM19	Jun 2019	7,196	41,685	-6.74 %	44,698	-6.08 %	47,593	1.16 %	47,045	-8.38 %	51,349	4.13	4.16	-0.03 -0.7 %	
SIRIM19	Jun 2019	566	40,436	-0.11 %	40,479	-0.02 %	40,487	0.04 %	40,469	1.45 %	39,892	1.44	1.45	-0.01 -0.7 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.90	0.40	4.71
BTS	11.80	0.20	1.72
INTUCH	58.50	0.75	1.30
IVL	47.75	0.50	1.06
TTW	12.50	0.10	0.81
BCP	32.50	0.25	0.78
PLANB	6.55	0.05	0.77
BBL	207.00	1.00	0.49
CPN	74.00	0.25	0.34
ADVANC	189.00	0.50	0.27

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	6.10	-0.45	-6.87
MTC	47.75	-3.25	-6.37
AP	7.45	-0.45	-5.70
CKP	5.70	-0.30	-5.00
SAWAD	49.50	-2.25	-4.35
THAI	12.20	-0.40	-3.17
LPN	6.75	-0.20	-2.88
IRPC	5.25	-0.15	-2.78
GUNKUL	2.80	-0.08	-2.78
SPALI	21.70	-0.60	-2.69

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
08/05/2019	43,761	42,893	868	33,929	33,468	461	92,908	94,237	-1,329	170,598	348,425

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/05/2019	4,621	3,716	905	4,748	6,160	-1,412	9,670	9,163	507	19,039	43,768

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/05/2019	0	0	0	11	2,574	-2,563	4,934	2,371	2,563	4,945	24,546