

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-May-19	08-May-19	Change	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19
S50K19	May 2019	1,096.00	1,101.70	-5.7 -0.52 %	429	-0.69 %	432	1.65 %	425	-2.52 %	436	0.00 %	436
S50M19	Jun 2019	1,094.10	1,098.30	-4.2 -0.38 %	320,712	1.53 %	315,894	1.08 %	312,529	-3.17 %	322,776	0.81 %	320,170
S50U19	Sep 2019	1,090.60	1,094.80	-4.2 -0.38 %	23,842	6.57 %	22,372	3.69 %	21,576	0.96 %	21,370	1.56 %	21,041
S50Z19	Dec 2019	1,090.10	1,094.20	-4.1 -0.37 %	6,970	6.66 %	6,535	-0.53 %	6,570	-0.24 %	6,586	0.87 %	6,529
S50H20	Mar 2020	1,086.90	1,091.00	-4.1 -0.38 %	3,344	5.66 %	3,165	12.59 %	2,811	4.54 %	2,689	-0.22 %	2,695

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-May-19	08-May-19	Change	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19
CKPM19	Jun 2019	17,461	5.73	5.70	0.03 0.53 %	12,130	-52.90 %	25,755	3.35 %	24,919	1.26 %	24,609	6.42 %	23,125
BEMU19	Sep 2019	7,513	11.00	10.97	0.03 0.27 %	17,096	47.53 %	11,588	9.28 %	10,604	0.00 %	10,604	-32.04 %	15,603
BEMM19	Jun 2019	6,606	10.97	10.96	0.01 0.09 %	19,124	-9.39 %	21,105	-2.57 %	21,662	-2.59 %	22,237	-6.38 %	23,752
CHGM19	Jun 2019	6,024	1.94	1.92	0.02 1.04 %	12,170	-11.06 %	13,684	-17.23 %	16,532	3.12 %	16,032	-1.11 %	16,212
BLANDM19	Jun 2019	4,564	1.56	1.55	0.01 0.65 %	137,878	-2.37 %	141,224	-3.13 %	145,793	0.00 %	145,799	0.00 %	145,799
KTCU19	Sep 2019	4,143	40.25	40.21	0.04 0.10 %	22,569	-8.63 %	24,701	-1.57 %	25,094	-1.95 %	25,594	2.82 %	24,893
CPFM19	Jun 2019	3,342	27.23	27.96	-0.73 -2.61 %	5,598	3.78 %	5,394	-20.82 %	6,812	34.54 %	5,063	-10.15 %	5,635
QHU19	Sep 2019	3,266	2.91	2.86	0.05 1.75 %	14,583	-0.91 %	14,717	0.07 %	14,706	7.30 %	13,705	-1.03 %	13,848
TRUEM19	Jun 2019	3,186	5.03	4.97	0.06 1.21 %	88,492	1.20 %	87,440	0.86 %	86,693	1.81 %	85,149	0.04 %	85,111
TRUEU19	Sep 2019	3,028	5.06	5.01	0.05 1.00 %	31,109	5.17 %	29,581	0.36 %	29,475	-1.63 %	29,964	0.03 %	29,954

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	(+/-)	02-May-19	09-May-19	08-May-19	Change
JASM19	Jun 2019	504	184,455	-0.27 %	184,955	0.27 %	184,464	0.04 %	184,393	0.01 %	184,378	5.45	5.47	-0.02 -0.4 %
BLANDM19	Jun 2019	4,564	137,878	-2.37 %	141,224	-3.13 %	145,793	0.00 %	145,799	0.00 %	145,799	1.56	1.55	0.01 0.65 %
TRUEZ19	Dec 2019	3,001	111,891	2.76 %	108,890	7.93 %	100,889	13.76 %	88,686	6.36 %	83,386	5.03	5.03	0 0 %
SIRIZ19	Dec 2019	0	90,858	0.00 %	90,858	0.00 %	90,855	0.00 %	90,855	-1.62 %	92,355	1.38	1.39	-0.01 -0.7 %
TRUEM19	Jun 2019	3,186	88,492	1.20 %	87,440	0.86 %	86,693	1.81 %	85,149	0.04 %	85,111	5.03	4.97	0.06 1.21 %
TMBM19	Jun 2019	1,707	67,905	-0.51 %	68,256	-9.59 %	75,492	-1.16 %	76,377	0.37 %	76,094	1.98	1.99	-0.01 -0.5 %
APU19	Sep 2019	500	50,530	1.00 %	50,030	0.00 %	50,030	0.00 %	50,030	0.00 %	50,030	7.28	7.36	-0.08 -1.1 %
IRPCM19	Jun 2019	853	45,540	0.14 %	45,476	0.38 %	45,303	-0.19 %	45,387	1.15 %	44,871	5.30	5.29	0.01 0.19 %
WHAM19	Jun 2019	2,286	41,668	-0.04 %	41,685	-6.74 %	44,698	-6.08 %	47,593	1.16 %	47,045	4.14	4.13	0.01 0.24 %
SIRIM19	Jun 2019	1,022	39,949	-1.20 %	40,436	-0.11 %	40,479	-0.02 %	40,487	0.04 %	40,469	1.43	1.44	-0.01 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	12.50	0.30	2.46
HMPRO	16.10	0.30	1.90
TISCO	86.25	1.25	1.47
QH	2.94	0.04	1.38
TRUE	5.00	0.06	1.21
MTC	48.25	0.50	1.05
SAWAD	50.00	0.50	1.01
IRPC	5.30	0.05	0.95
LH	10.70	0.10	0.94
BEM	11.00	0.10	0.92

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.55	-0.35	-3.93
STA	12.40	-0.50	-3.88
UNIQ	10.80	-0.40	-3.57
CPF	27.25	-0.75	-2.68
BCH	17.60	-0.40	-2.22
BDMS	24.70	-0.55	-2.18
BBL	203.00	-4.00	-1.93
CBG	58.50	-1.00	-1.68
RATCH	63.00	-1.00	-1.56
PLANB	6.45	-0.10	-1.53

## 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
09/05/2019	42,006	49,122	-7,116	32,279	28,567	3,712	84,972	81,568	3,404	159,257	355,324

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/05/2019	5,164	11,882	-6,718	12,229	12,260	-31	17,784	11,035	6,749	35,177	46,606

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/05/2019	0	0	0	1,474	149	1,325	666	1,991	-1,325	2,140	24,648