

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-May-19	09-May-19	Change	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19
S50K19	May 2019	1,094.70	1,096.00	-1.3 -0.12 %	442	3.03 %	429	-0.69 %	432	1.65 %	425	-2.52 %	436
S50M19	Jun 2019	1,094.30	1,094.10	0.2 0.02 %	315,644	-1.58 %	320,712	1.53 %	315,894	1.08 %	312,529	-3.17 %	322,776
S50N19	Jul 2019	1,092.60	1,093.90	-1.3 -0.12 %	40	48.15 %	27	0.00 %	27	8.00 %	25	92.31 %	13
S50U19	Sep 2019	1,090.50	1,090.60	-0.1 -0.01 %	25,409	6.57 %	23,842	6.57 %	22,372	3.69 %	21,576	0.96 %	21,370
S50Z19	Dec 2019	1,090.40	1,090.10	0.3 0.03 %	7,062	1.32 %	6,970	6.66 %	6,535	-0.53 %	6,570	-0.24 %	6,586
S50H20	Mar 2020	1,087.20	1,086.90	0.3 0.03 %	3,473	3.86 %	3,344	5.66 %	3,165	12.59 %	2,811	4.54 %	2,689

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-May-19	09-May-19	Change	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19
IRPCM19	Jun 2019	13,156	5.29	5.30	-0.01 -0.19 %	38,288	-15.92 %	45,540	0.14 %	45,476	0.38 %	45,303	-0.19 %	45,387
WHAM19	Jun 2019	8,209	4.14	4.14	0.00 0.00 %	37,740	-9.43 %	41,668	-0.04 %	41,685	-6.74 %	44,698	-6.08 %	47,593
LHM19	Jun 2019	6,197	10.70	10.62	0.08 0.75 %	30,739	-12.81 %	35,254	0.00 %	35,254	-0.36 %	35,380	-0.37 %	35,510
BLANDM19	Jun 2019	6,112	1.57	1.56	0.01 0.64 %	131,879	-4.35 %	137,878	-2.37 %	141,224	-3.13 %	145,793	0.00 %	145,799
WHAU19	Sep 2019	6,010	4.13	4.14	-0.01 -0.24 %	15,695	62.05 %	9,685	5.74 %	9,159	5.79 %	8,658	13.19 %	7,649
TRUEU19	Sep 2019	6,001	5.10	5.06	0.04 0.79 %	37,110	19.29 %	31,109	5.17 %	29,581	0.36 %	29,475	-1.63 %	29,964
BEAUTYM19	Jun 2019	5,844	5.64	6.12	-0.48 -7.84 %	11,903	-6.39 %	12,715	0.99 %	12,590	-2.97 %	12,975	2.40 %	12,671
BEMM19	Jun 2019	5,692	11.00	10.97	0.03 0.27 %	22,602	18.19 %	19,124	-9.39 %	21,105	-2.57 %	21,662	-2.59 %	22,237
CPALLU19	Sep 2019	4,810	77.12	76.14	0.98 1.29 %	1,364	-72.13 %	4,894	0.00 %	4,894	0.41 %	4,874	33.94 %	3,639
CKPM19	Jun 2019	4,750	5.74	5.73	0.01 0.17 %	13,359	10.13 %	12,130	-52.90 %	25,755	3.35 %	24,919	1.26 %	24,609

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	(+/-)	03-May-19	10-May-19	09-May-19	Change
SIRIU19	Sep 2019	501	315,551	0.16 %	315,051	0.00 %	315,051	0.01 %	315,029	0.01 %	314,990	1.41	1.40	0.01 0.71 %
JASM19	Jun 2019	3,134	187,580	1.69 %	184,455	-0.27 %	184,955	0.27 %	184,464	0.04 %	184,393	5.49	5.45	0.04 0.73 %
BLANDM19	Jun 2019	6,112	131,879	-4.35 %	137,878	-2.37 %	141,224	-3.13 %	145,793	0.00 %	145,799	1.57	1.56	0.01 0.64 %
TRUEZ19	Dec 2019	1,000	112,891	0.89 %	111,891	2.76 %	108,890	7.93 %	100,889	13.76 %	88,686	5.05	5.03	0.02 0.4 %
SIRIZ19	Dec 2019	0	90,858	0.00 %	90,858	0.00 %	90,858	0.00 %	90,855	0.00 %	90,855	1.39	1.38	0.01 0.72 %
TRUEM19	Jun 2019	624	87,998	-0.56 %	88,492	1.20 %	87,440	0.86 %	86,693	1.81 %	85,149	5.05	5.03	0.02 0.4 %
TMBM19	Jun 2019	819	67,531	-0.55 %	67,905	-0.51 %	68,256	-9.59 %	75,492	-1.16 %	76,377	1.98	1.98	0 0 %
APU19	Sep 2019	1,000	51,530	1.98 %	50,530	1.00 %	50,030	0.00 %	50,030	0.00 %	50,030	7.30	7.28	0.02 0.27 %
SIRIM19	Jun 2019	90	39,888	-0.15 %	39,949	-1.20 %	40,436	-0.11 %	40,479	-0.02 %	40,487	1.44	1.43	0.01 0.7 %
IRPCM19	Jun 2019	13,156	38,288	-15.92 %	45,540	0.14 %	45,476	0.38 %	45,303	-0.19 %	45,387	5.29	5.30	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	6.80	0.35	5.43
MAJOR	29.50	1.25	4.42
UNIQ	11.20	0.40	3.70
BEC	8.75	0.20	2.34
CPF	27.75	0.50	1.83
JAS	5.55	0.10	1.83
INTUCH	58.75	1.00	1.73
DTAC	52.25	0.75	1.46
GUNKUL	2.82	0.04	1.44
CPALL	76.75	1.00	1.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	5.70	-0.40	-6.56
KCE	23.40	-0.70	-2.90
ROBINS	56.25	-1.50	-2.60
HANA	30.25	-0.75	-2.42
BCP	31.25	-0.75	-2.34
SIRI	1.42	-0.03	-2.07
THCOM	6.00	-0.10	-1.64
THAI	12.10	-0.20	-1.63
EGCO	289.00	-4.00	-1.37
AP	7.25	-0.10	-1.36

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
10/05/2019	44,064	59,881	-15,817	37,778	36,344	1,434	120,652	106,269	14,383	202,494	352,070

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/05/2019	6,635	15,305	-8,670	13,190	10,444	2,746	17,344	11,420	5,924	37,169	52,068

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/05/2019	40	40	0	376	1,953	-1,577	3,910	2,333	1,577	4,326	26,029