

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-May-19	10-May-19	Change	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19
S50K19	May 2019	1,091.10	1,094.70	-3.6 -0.33 %	491	11.09 %	442	3.03 %	429	-0.69 %	432	1.65 %	425
S50M19	Jun 2019	1,090.30	1,094.30	-4 -0.37 %	315,734	0.03 %	315,644	-1.58 %	320,712	1.53 %	315,894	1.08 %	312,529
S50N19	Jul 2019	1,089.00	1,092.60	-3.6 -0.33 %	41	2.50 %	40	48.15 %	27	0.00 %	27	8.00 %	25
S50U19	Sep 2019	1,086.60	1,090.50	-3.9 -0.36 %	26,494	4.27 %	25,409	6.57 %	23,842	6.57 %	22,372	3.69 %	21,576
S50Z19	Dec 2019	1,086.50	1,090.40	-3.9 -0.36 %	7,334	3.85 %	7,062	1.32 %	6,970	6.66 %	6,535	-0.53 %	6,570
S50H20	Mar 2020	1,083.40	1,087.20	-3.8 -0.35 %	3,765	8.41 %	3,473	3.86 %	3,344	5.66 %	3,165	12.59 %	2,811

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-May-19	10-May-19	Change	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19
TRUEZ19	Dec 2019	12,501	5.12	5.05	0.07 1.39 %	124,391	10.19 %	112,891	0.89 %	111,891	2.76 %	108,890	7.93 %	100,889
IRPCM19	Jun 2019	11,658	5.06	5.29	-0.23 -4.35 %	45,087	17.76 %	38,288	-15.92 %	45,540	0.14 %	45,476	0.38 %	45,303
JASM19	Jun 2019	10,164	5.63	5.49	0.14 2.55 %	192,557	2.65 %	187,580	1.69 %	184,455	-0.27 %	184,955	0.27 %	184,464
CKPM19	Jun 2019	9,353	5.81	5.74	0.07 1.22 %	20,363	52.43 %	13,359	10.13 %	12,130	-52.90 %	25,755	3.35 %	24,919
IRPCU19	Sep 2019	7,117	5.03	5.25	-0.22 -4.19 %	20,827	23.68 %	16,839	0.11 %	16,821	-2.33 %	17,223	-1.78 %	17,535
BEMM19	Jun 2019	7,060	11.16	11.00	0.16 1.45 %	24,594	8.81 %	22,602	18.19 %	19,124	-9.39 %	21,105	-2.57 %	21,662
PTGM19	Jun 2019	6,325	12.50	12.50	0.00 0.00 %	17,555	-19.97 %	21,936	5.06 %	20,879	6.51 %	19,603	0.95 %	19,419
TRUEU19	Sep 2019	5,510	5.06	5.10	-0.04 -0.78 %	40,120	8.11 %	37,110	19.29 %	31,109	5.17 %	29,581	0.36 %	29,475
KTCU19	Sep 2019	3,407	38.99	39.70	-0.71 -1.79 %	19,640	-12.47 %	22,437	-0.58 %	22,569	-8.63 %	24,701	-1.57 %	25,094
TBM19	Jun 2019	3,162	1.98	1.98	0.00 0.00 %	69,319	2.65 %	67,531	-0.55 %	67,905	-0.51 %	68,256	-9.59 %	75,492

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	(+/-)	07-May-19	13-May-19	10-May-19	Change
SIRIU19	Sep 2019	519	315,066	-0.15 %	315,551	0.16 %	315,051	0.00 %	315,051	0.01 %	315,029	1.40	1.41	-0.01 -0.7 %
JASM19	Jun 2019	10,164	192,557	2.65 %	187,580	1.69 %	184,455	-0.27 %	184,955	0.27 %	184,464	5.63	5.49	0.1 2.55 %
BLANDM19	Jun 2019	743	132,379	0.38 %	131,879	-4.35 %	137,878	-2.37 %	141,224	-3.13 %	145,793	1.56	1.57	-0.01 -0.6 %
TRUEZ19	Dec 2019	12,501	124,391	10.19 %	112,891	0.89 %	111,891	2.76 %	108,890	7.93 %	100,889	5.12	5.05	0.07 1.39 %
TRUEM19	Jun 2019	2,077	88,980	1.12 %	87,998	-0.56 %	88,492	1.20 %	87,440	0.86 %	86,693	5.06	5.05	0.01 0.2 %
TBM19	Jun 2019	3,162	69,319	2.65 %	67,531	-0.55 %	67,905	-0.51 %	68,256	-9.59 %	75,492	1.98	1.98	0 0 %
APU19	Sep 2019	500	52,030	0.97 %	51,530	1.98 %	50,530	1.00 %	50,030	0.00 %	50,030	7.20	7.30	-0.1 -1.4 %
IRPCM19	Jun 2019	11,658	45,087	17.76 %	38,288	-15.92 %	45,540	0.14 %	45,476	0.38 %	45,303	5.06	5.29	-0.2 -4.4 %
TRUEU19	Sep 2019	5,510	40,120	8.11 %	37,110	19.29 %	31,109	5.17 %	29,581	0.36 %	29,475	5.06	5.10	-0.04 -0.8 %
SIRIM19	Jun 2019	26	39,904	0.04 %	39,888	-0.15 %	39,949	-1.20 %	40,436	-0.11 %	40,479	1.42	1.44	-0.02 -1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	60.75	3.00	5.19
JAS	5.70	0.15	2.70
SAMART	7.55	0.15	2.03
BEM	11.20	0.20	1.82
CKP	5.85	0.10	1.74
TASCO	18.00	0.30	1.69
HANA	30.75	0.50	1.65
TRUE	5.05	0.05	1.00
LH	10.80	0.10	0.93
AOT	68.25	0.50	0.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	5.55	-0.50	-8.26
KCE	22.00	-1.40	-5.98
AAV	4.02	-0.20	-4.74
IRPC	5.05	-0.25	-4.72
BANPU	15.20	-0.70	-4.40
BEAUTY	5.45	-0.25	-4.39
STA	11.80	-0.50	-4.07
BCP	30.25	-1.00	-3.20
PLANB	6.60	-0.20	-2.94
VGI	9.15	-0.25	-2.66

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
13/05/2019	39,967	41,181	-1,214	27,110	24,060	3,050	70,283	72,119	-1,836	137,360	353,859

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2019	2,545	3,846	-1,301	5,072	4,352	720	7,891	7,310	581	15,508	51,672

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2019	0	0	0	610	62	548	668	1,216	-548	1,278	25,370