

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-May-19	13-May-19	Change	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19
S50K19	May 2019	1,088.00	1,091.10	-3.1 -0.28 %	528	7.54 %	491	11.09 %	442	3.03 %	429	-0.69 %	432
S50M19	Jun 2019	1,087.00	1,090.30	-3.3 -0.3 %	315,649	-0.03 %	315,734	0.03 %	315,644	-1.58 %	320,712	1.53 %	315,894
S50N19	Jul 2019	1,085.90	1,089.00	-3.1 -0.28 %	43	4.88 %	41	2.50 %	40	48.15 %	27	0.00 %	27
S50U19	Sep 2019	1,083.30	1,086.60	-3.3 -0.3 %	27,248	2.85 %	26,494	4.27 %	25,409	6.57 %	23,842	6.57 %	22,372
S50Z19	Dec 2019	1,083.20	1,086.50	-3.3 -0.3 %	7,417	1.13 %	7,334	3.85 %	7,062	1.32 %	6,970	6.66 %	6,535
S50H20	Mar 2020	1,079.90	1,083.40	-3.5 -0.32 %	3,799	0.90 %	3,765	8.41 %	3,473	3.86 %	3,344	5.66 %	3,165

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-May-19	13-May-19	Change	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19
CHGM19	Jun 2019	16,927	2.06	1.86	0.20 10.75 %	6,818	-41.49 %	11,652	0.00 %	11,652	-4.26 %	12,170	-11.06 %	13,684
CHGZ19	Dec 2019	16,010	2.02	1.85	0.17 9.19 %	41,363	10.74 %	37,353	0.00 %	37,353	0.00 %	37,353	0.00 %	37,353
CKPM19	Jun 2019	14,207	5.84	5.81	0.03 0.52 %	14,205	-30.24 %	20,363	52.43 %	13,359	10.13 %	12,130	-52.90 %	25,755
TRUEU19	Sep 2019	8,160	4.94	5.06	-0.12 -2.37 %	37,500	-6.53 %	40,120	8.11 %	37,110	19.29 %	31,109	5.17 %	29,581
TRUEM19	Jun 2019	8,023	4.94	5.06	-0.12 -2.37 %	88,517	-0.52 %	88,980	1.12 %	87,998	-0.56 %	88,492	1.20 %	87,440
CHGU19	Sep 2019	6,932	2.06	1.86	0.20 10.75 %	9,891	37.72 %	7,182	0.00 %	7,182	-6.51 %	7,682	8.47 %	7,082
CKPU19	Sep 2019	6,806	5.86	5.83	0.03 0.51 %	7,351	-10.91 %	8,251	-23.93 %	10,846	10.17 %	9,845	6.21 %	9,269
BEAUTYM19	Jun 2019	6,530	4.83	5.45	-0.62 11.38 %	10,287	-14.56 %	12,040	1.15 %	11,903	-6.39 %	12,715	0.99 %	12,590
PTGM19	Jun 2019	6,130	13.30	12.50	0.80 6.40 %	13,970	-20.42 %	17,555	-19.97 %	21,936	5.06 %	20,879	6.51 %	19,603
WHAU19	Sep 2019	5,213	4.16	4.13	0.03 0.73 %	16,927	7.68 %	15,719	0.15 %	15,695	62.05 %	9,685	5.74 %	9,159

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	(+/-)	08-May-19	14-May-19	13-May-19	Change
SIRIU19	Sep 2019	54	315,112	0.01 %	315,066	-0.15 %	315,551	0.16 %	315,051	0.00 %	315,051	1.37	1.40	-0.03 -2.1 %
JASM19	Jun 2019	79	192,504	-0.03 %	192,557	2.65 %	187,580	1.69 %	184,455	-0.27 %	184,955	5.63	5.63	0 0 %
BLANDM19	Jun 2019	3,553	131,886	-0.37 %	132,379	0.38 %	131,879	-4.35 %	137,878	-2.37 %	141,224	1.55	1.56	-0.01 -0.6 %
TRUEZ19	Dec 2019	1,506	124,896	0.41 %	124,391	10.19 %	112,891	0.89 %	111,891	2.76 %	108,890	5.04	5.12	-0.08 -1.6 %
TRUEM19	Jun 2019	8,023	88,517	-0.52 %	88,980	1.12 %	87,998	-0.56 %	88,492	1.20 %	87,440	4.94	5.06	-0.1 -2.4 %
TBM19	Jun 2019	1,345	69,794	0.69 %	69,319	2.65 %	67,531	-0.55 %	67,905	-0.51 %	68,256	1.96	1.98	-0.02 -1.0 %
APU19	Sep 2019	0	52,030	0.00 %	52,030	0.97 %	51,530	1.98 %	50,530	1.00 %	50,030	7.25	7.20	0.05 0.69 %
IRPCM19	Jun 2019	1,797	44,433	-1.45 %	45,087	17.76 %	38,288	-15.92 %	45,540	0.14 %	45,476	5.03	5.06	-0.03 -0.6 %
CHGZ19	Dec 2019	16,010	41,363	10.74 %	37,353	0.00 %	37,353	0.00 %	37,353	0.00 %	37,353	2.02	1.85	0.2 9.19 %
SIRIM19	Jun 2019	122	39,923	0.05 %	39,904	0.04 %	39,888	-0.15 %	39,949	-1.20 %	40,436	1.39	1.42	-0.03 -2.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	2.08	0.17	8.90
PTG	13.60	1.10	8.80
TASCO	18.60	0.60	3.33
WHA	4.22	0.08	1.93
BEC	8.75	0.15	1.74
TTW	12.60	0.20	1.61
DTAC	52.50	0.75	1.45
SPALI	21.50	0.30	1.42
CPALL	77.25	1.00	1.31
VGI	9.25	0.10	1.09

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	4.82	-0.63	-11.56
GLOBAL	15.60	-1.40	-8.24
DELTA	66.00	-5.00	-7.04
EPG	5.25	-0.30	-5.41
CENTEL	37.75	-2.00	-5.03
MAJOR	28.25	-1.25	-4.24
BANPU	14.60	-0.60	-3.95
KCE	21.20	-0.80	-3.64
TRUE	4.92	-0.13	-2.57
ROBINS	53.75	-1.25	-2.27

## 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
14/05/2019	44,421	53,627	-9,206	22,806	28,411	-5,605	84,983	70,172	14,811	152,210	354,684

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/05/2019	17,737	6,491	11,246	18,906	16,331	2,575	14,819	28,640	-13,821	51,462	49,664

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/05/2019	8	1	7	668	1,998	-1,330	3,475	2,152	1,323	4,151	26,332