

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-May-19	14-May-19	Change	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19
S50K19	May 2019	1,078.10	1,088.00	-9.9 -0.91 %	528	0.00 %	528	7.54 %	491	11.09%	442	3.03 %	429
S50M19	Jun 2019	1,078.60	1,087.00	-8.4 -0.77 %	324,784	2.89 %	315,649	-0.03 %	315,734	0.03%	315,644	-1.58 %	320,712
S50N19	Jul 2019	1,077.50	1,085.90	-8.4 -0.77 %	69	60.47 %	43	4.88 %	41	2.50%	40	48.15 %	27
S50U19	Sep 2019	1,075.40	1,083.30	-7.9 -0.73 %	29,201	7.17 %	27,248	2.85 %	26,494	4.27%	25,409	6.57 %	23,842
S50Z19	Dec 2019	1,075.10	1,083.20	-8.1 -0.75 %	7,700	3.82 %	7,417	1.13 %	7,334	3.85%	7,062	1.32 %	6,970
S50H20	Mar 2020	1,072.00	1,079.90	-7.9 -0.73 %	4,078	7.34 %	3,799	0.90 %	3,765	8.41%	3,473	3.86 %	3,344

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-May-19	14-May-19	Change	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19
BEMM19	Jun 2019	30,055	11.26	11.19	0.07 0.63%	22,936	-14.81 %	26,922	9.47 %	24,594	8.81 %	22,602	18.19 %	19,124
CHGZ19	Dec 2019	29,501	2.08	2.02	0.06 2.97%	70,863	71.32 %	41,363	10.74 %	37,353	0.00 %	37,353	0.00 %	37,353
CKPM19	Jun 2019	7,052	5.74	5.84	-0.10 -1.71%	11,327	-20.26 %	14,205	-30.24 %	20,363	52.43 %	13,359	10.13 %	12,130
PTGM19	Jun 2019	6,736	13.40	13.30	0.10 0.75%	9,939	-28.85 %	13,970	-20.42 %	17,555	-19.97 %	21,936	5.06 %	20,879
VGIM19	Jun 2019	4,680	9.02	9.11	-0.09 -0.99%	2,320	-52.23 %	4,857	-11.71 %	5,501	-15.87 %	6,539	8.14 %	6,047
CHGM19	Jun 2019	4,012	2.07	2.06	0.01 0.49%	7,318	7.33 %	6,818	-41.49 %	11,652	0.00 %	11,652	-4.26 %	12,170
CPFM19	Jun 2019	3,850	26.08	27.51	-1.43 -5.20%	4,281	-42.78 %	7,481	53.42 %	4,876	21.99 %	3,997	-28.60 %	5,598
BEMU19	Sep 2019	3,591	11.26	11.04	0.22 1.99%	16,580	-8.38 %	18,097	12.42 %	16,097	-8.52 %	17,596	2.92 %	17,096
CKPU19	Sep 2019	3,554	5.76	5.86	-0.10 -1.71%	8,400	14.27 %	7,351	-10.91 %	8,251	-23.93 %	10,846	10.17 %	9,845
WHAU19	Sep 2019	3,400	4.15	4.16	-0.01 -0.24%	17,327	2.36 %	16,927	7.68 %	15,719	0.15 %	15,695	62.05 %	9,685

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	(+/-)	09-May-19	15-May-19	14-May-19	Change
SIRIU19	Sep 2019	52	315,140	0.01 %	315,112	0.01 %	315,066	-0.15 %	315,551	0.16 %	315,051	1.40	1.37	0.03 2.19 %
JASM19	Jun 2019	3,148	191,405	-0.57 %	192,504	-0.03 %	192,557	2.65 %	187,580	1.69 %	184,455	5.58	5.63	-0.05 -0.9 %
BLANDM19	Jun 2019	1,049	130,892	-0.75 %	131,886	-0.37 %	132,379	0.38 %	131,879	-4.35 %	137,878	1.55	1.55	0 0 %
TRUEZ19	Dec 2019	1	124,897	0.00 %	124,896	0.41 %	124,391	10.19 %	112,891	0.89 %	111,891	5.04	5.04	0 0 %
TRUEM19	Jun 2019	1,597	88,028	-0.55 %	88,517	-0.52 %	88,980	1.12 %	87,998	-0.56 %	88,492	4.96	4.94	0.02 0.4 %
CHGZ19	Dec 2019	29,501	70,863	71.32 %	41,363	10.74 %	37,353	0.00 %	37,353	0.00 %	37,353	2.08	2.02	0.06 2.97 %
TMBM19	Jun 2019	628	69,294	-0.72 %	69,794	0.69 %	69,319	2.65 %	67,531	-0.55 %	67,905	1.94	1.96	-0.02 -1.0 %
APU19	Sep 2019	500	51,530	-0.96 %	52,030	0.00 %	52,030	0.97 %	51,530	1.98 %	50,530	7.48	7.25	0.2 3.17 %
IRPCM19	Jun 2019	816	44,069	-0.82 %	44,433	-1.45 %	45,087	17.76 %	38,288	-15.92 %	45,540	4.98	5.03	-0.05 -1 %
SIRIM19	Jun 2019	18	39,923	0.00 %	39,923	0.05 %	39,904	0.04 %	39,888	-0.15 %	39,949	1.41	1.39	0.02 1.44 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	4.12	0.30	7.85
AP	7.50	0.20	2.74
MINT	37.00	0.75	2.07
SPALI	21.90	0.40	1.86
BEM	11.30	0.20	1.80
PSH	19.30	0.30	1.58
PLANB	6.70	0.10	1.52
BDMS	25.00	0.30	1.21
TPIPL	1.92	0.02	1.05
BA	11.30	0.10	0.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	18.40	-2.80	-13.21
HANA	26.75	-4.00	-13.01
BEAUTY	4.38	-0.44	-9.13
CBG	56.50	-3.50	-5.83
GUNKUL	2.62	-0.16	-5.76
BJC	48.75	-2.50	-4.88
BEC	8.35	-0.40	-4.57
CPF	26.25	-1.25	-4.55
STA	11.20	-0.50	-4.27
GPSC	58.50	-2.50	-4.10

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
15/05/2019	35,523	54,681	-19,158	38,462	29,154	9,308	98,627	88,777	9,850	172,612	366,360

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/05/2019	4,917	3,966	951	6,442	7,914	-1,472	12,738	12,217	521	24,097	44,407

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/05/2019	7	11	-4	733	217	516	874	1,386	-512	1,614	25,787