

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		16-May-19	15-May-19	Change	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	
S50K19	May 2019	1,072.80	1,078.10	-5.3 -0.49 %	528	0.00 %	528	0.00 %	528	7.54 %	491	11.09 %	442	
S50M19	Jun 2019	1,074.80	1,078.60	-3.8 -0.35 %	322,593	-0.67 %	324,784	2.89 %	315,649	-0.03 %	315,734	0.03 %	315,644	
S50N19	Jul 2019	1,070.60	1,077.50	-6.9 -0.64 %	72	4.35 %	69	60.47 %	43	4.88 %	41	2.50 %	40	
S50U19	Sep 2019	1,071.80	1,075.40	-3.6 -0.33 %	30,704	5.15 %	29,201	7.17 %	27,248	2.85 %	26,494	4.27 %	25,409	
S50Z19	Dec 2019	1,071.60	1,075.10	-3.5 -0.33 %	7,963	3.42 %	7,700	3.82 %	7,417	1.13 %	7,334	3.85 %	7,062	
S50H20	Mar 2020	1,068.40	1,072.00	-3.6 -0.34 %	4,269	4.68 %	4,078	7.34 %	3,799	0.90 %	3,765	8.41 %	3,473	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			16-May-19	15-May-19	Change	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	
CHGZ19	Dec 2019	10,200	2.03	2.08	-0.05 -2.40 %	81,063	14.39 %	70,863	71.32 %	41,363	10.74 %	37,353	0.00 %	37,353	
CKPM19	Jun 2019	9,821	5.73	5.74	-0.01 -0.17 %	15,009	32.51 %	11,327	-20.26 %	14,205	-30.24 %	20,363	52.43 %	13,359	
BEAUTYM19	Jun 2019	8,251	4.46	4.38	0.08 1.83 %	10,163	-2.85 %	10,461	1.69 %	10,287	-14.56 %	12,040	1.15 %	11,903	
JASM19	Jun 2019	6,059	5.50	5.58	-0.08 -1.43 %	185,383	-3.15 %	191,405	-0.57 %	192,504	-0.03 %	192,557	2.65 %	187,580	
CHGM19	Jun 2019	5,644	2.04	2.07	-0.03 -1.45 %	7,735	5.70 %	7,318	7.33 %	6,818	-41.49 %	11,652	0.00 %	11,652	
WHAM19	Jun 2019	5,502	4.14	4.15	-0.01 -0.24 %	30,522	-10.84 %	34,233	-5.53 %	36,235	-3.99 %	37,740	0.00 %	37,740	
IRPCM19	Jun 2019	4,391	4.93	4.98	-0.05 -1.00 %	42,609	-3.31 %	44,069	-0.82 %	44,433	-1.45 %	45,087	17.76 %	38,288	
BEMM19	Jun 2019	4,358	11.06	11.26	-0.20 -1.78 %	21,012	-8.39 %	22,936	-14.81 %	26,922	9.47 %	24,594	8.81 %	22,602	
CKPU19	Sep 2019	3,535	5.71	5.76	-0.05 -0.87 %	9,927	18.18 %	8,400	14.27 %	7,351	-10.91 %	8,251	-23.93 %	10,846	
CPALLZ19	Dec 2019	3,420	76.34	76.85	-0.51 -0.66 %	4,290	122.28 %	1,930	1.05 %	1,910	109.66 %	911	-36.34 %	1,431	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	(+/-)	10-May-19	16-May-19	15-May-19	Change	
SIRIU19	Sep 2019	0	315,140	0.00 %	315,140	0.01 %	315,112	0.01 %	315,066	-0.15 %	315,551	1.40	1.40	0 0 %	
JASM19	Jun 2019	6,059	185,383	-3.15 %	191,405	-0.57 %	192,504	-0.03 %	192,557	2.65 %	187,580	5.50	5.58	-0.08 -1.4 %	
BLANDM19	Jun 2019	2,117	130,814	-0.06 %	130,892	-0.75 %	131,886	-0.37 %	132,379	0.38 %	131,879	1.55	1.55	0 0 %	
TRUEZ19	Dec 2019	1,001	125,898	0.80 %	124,897	0.00 %	124,896	0.41 %	124,391	10.19 %	112,891	5.01	5.04	-0.03 -0.6 %	
TRUEM19	Jun 2019	2,574	87,978	-0.06 %	88,028	-0.55 %	88,517	-0.52 %	88,980	1.12 %	87,998	4.91	4.96	-0.05 -1.0 %	
CHGZ19	Dec 2019	10,200	81,063	14.39 %	70,863	71.32 %	41,363	10.74 %	37,353	0.00 %	37,353	2.03	2.08	-0.05 -2.4 %	
TMBM19	Jun 2019	381	69,259	-0.05 %	69,294	-0.72 %	69,794	0.69 %	69,319	2.65 %	67,531	1.93	1.94	-0.01 -0.5 %	
APU19	Sep 2019	500	52,030	0.97 %	51,530	-0.96 %	52,030	0.00 %	52,030	0.97 %	51,530	7.47	7.48	-0.01 -0.1 %	
IRPCM19	Jun 2019	4,391	42,609	-3.31 %	44,069	-0.82 %	44,433	-1.45 %	45,087	17.76 %	38,288	4.93	4.98	-0.05 -1 %	
TRUEU19	Sep 2019	2,501	37,001	0.00 %	37,001	-1.33 %	37,500	-6.53 %	40,120	8.11 %	37,110	4.91	4.96	-0.05 -1.0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.60	0.25	2.99
CK	26.50	0.75	2.91
HANA	27.50	0.75	2.80
CBG	57.75	1.25	2.21
KCE	18.80	0.40	2.17
BEAUTY	4.46	0.08	1.83
STA	11.40	0.20	1.79
AAV	4.06	0.06	1.50
QH	3.00	0.04	1.35
AP	7.60	0.10	1.33

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	17.50	-1.00	-5.41
THAI	11.10	-0.60	-5.13
STPI	6.35	-0.30	-4.51
GLOW	86.75	-3.50	-3.88
SAWAD	48.00	-1.50	-3.03
DTAC	50.75	-1.50	-2.87
RATCH	61.25	-1.75	-2.78
BEM	11.00	-0.30	-2.65
AMATA	21.30	-0.50	-2.29
VGI	9.00	-0.20	-2.17

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
16/05/2019	57,774	64,993	-7,219	37,464	43,457	-5,993	119,273	106,061	13,212	214,511	366,129

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/05/2019	4,367	4,890	-523	7,871	8,533	-662	12,267	11,082	1,185	24,505	46,575

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/05/2019	0	0	0	107	1	106	365	471	-106	472	25,750