

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-May-19	16-May-19	Change	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19
S50K19	May 2019	1,068.00	1,072.80	-4.8 -0.45 %	516	-2.27 %	528	0.00 %	528	0.00 %	528	7.54 %	491
S50M19	Jun 2019	1,068.20	1,074.80	-6.6 -0.61 %	326,996	1.36 %	322,593	-0.67 %	324,784	2.89 %	315,649	-0.03 %	315,734
S50N19	Jul 2019	1,065.90	1,070.60	-4.7 -0.44 %	77	6.94 %	72	4.35 %	69	60.47 %	43	4.88 %	41
S50U19	Sep 2019	1,065.20	1,071.80	-6.6 -0.62 %	31,640	3.05 %	30,704	5.15 %	29,201	7.17 %	27,248	2.85 %	26,494
S50Z19	Dec 2019	1,065.50	1,071.60	-6.1 -0.57 %	7,905	-0.73 %	7,963	3.42 %	7,700	3.82 %	7,417	1.13 %	7,334
S50H20	Mar 2020	1,062.40	1,068.40	-6 -0.56 %	4,574	7.14 %	4,269	4.68 %	4,078	7.34 %	3,799	0.90 %	3,765

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-May-19	16-May-19	Change	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19
CHGZ19	Dec 2019	20,701	2.12	2.03	0.09 4.43 %	60,363	-25.54 %	81,063	14.39 %	70,863	71.32 %	41,363	10.74 %	37,353
PTGM19	Jun 2019	6,244	13.50	13.37	0.13 0.97 %	7,872	-28.49 %	11,008	10.76 %	9,939	-28.85 %	13,970	-20.42 %	17,555
CPALLZ19	Dec 2019	4,840	76.80	76.34	0.46 0.60 %	550	-87.18 %	4,290	122.28 %	1,930	1.05 %	1,910	109.66 %	911
STPIZ19	Dec 2019	4,500	6.05	6.41	-0.36 -5.62 %	15,501	-22.50 %	20,001	0.00 %	20,001	0.00 %	20,001	0.00 %	20,001
CKPM19	Jun 2019	4,338	5.68	5.73	-0.05 -0.87 %	17,254	14.96 %	15,009	32.51 %	11,327	-20.26 %	14,205	-30.24 %	20,363
CHGM19	Jun 2019	4,220	2.10	2.04	0.06 2.94 %	4,862	-37.14 %	7,735	5.70 %	7,318	7.33 %	6,818	-41.49 %	11,652
BANPUM19	Jun 2019	4,144	14.28	14.35	-0.07 -0.49 %	33,193	-0.92 %	33,502	-3.47 %	34,706	2.85 %	33,745	-5.60 %	35,745
BEAUTYM19	Jun 2019	3,703	4.24	4.46	-0.22 -4.93 %	9,512	-6.41 %	10,163	-2.85 %	10,461	1.69 %	10,287	-14.56 %	12,040
BLANDM19	Jun 2019	3,656	1.53	1.55	-0.02 -1.29 %	129,318	-1.14 %	130,814	-0.06 %	130,892	-0.75 %	131,886	-0.37 %	132,379
TBM19	Jun 2019	3,616	1.93	1.93	0.00 0.00 %	66,561	-3.90 %	69,259	-0.05 %	69,294	-0.72 %	69,794	0.69 %	69,319

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	(+/-)	13-May-19	17-May-19	16-May-19	Change
SIRIU19	Sep 2019	1,015	316,140	0.32 %	315,140	0.00 %	315,140	0.01 %	315,112	0.01 %	315,066	1.41	1.40	0.01 0.71 %
JASM19	Jun 2019	0	185,383	0.00 %	185,383	-3.15 %	191,405	-0.57 %	192,504	-0.03 %	192,557	5.55	5.50	0.05 0.91 %
BLANDM19	Jun 2019	3,656	129,318	-1.14 %	130,814	-0.06 %	130,892	-0.75 %	131,886	-0.37 %	132,379	1.53	1.55	-0.02 -1.3 %
TRUEZ19	Dec 2019	1	125,899	0.00 %	125,898	0.80 %	124,897	0.00 %	124,896	0.41 %	124,391	5.04	5.01	0.03 0.6 %
TRUEM19	Jun 2019	3,149	88,009	0.04 %	87,978	-0.06 %	88,028	-0.55 %	88,517	-0.52 %	88,980	4.81	4.91	-0.1 -2.0 %
TBM19	Jun 2019	3,616	66,561	-3.90 %	69,259	-0.05 %	69,294	-0.72 %	69,794	0.69 %	69,319	1.93	1.93	0 0 %
CHGZ19	Dec 2019	20,701	60,363	-25.54 %	81,063	14.39 %	70,863	71.32 %	41,363	10.74 %	37,353	2.12	2.03	0.09 4.43 %
APU19	Sep 2019	502	52,529	0.96 %	52,030	0.97 %	51,530	-0.96 %	52,030	0.00 %	52,030	7.55	7.47	0.08 1.07 %
IRPCM19	Jun 2019	1,746	42,048	-1.32 %	42,609	-3.31 %	44,069	-0.82 %	44,433	-1.45 %	45,087	4.91	4.93	-0.02 -0.4 %
TRUEU19	Sep 2019	2,533	37,496	1.34 %	37,001	0.00 %	37,001	-1.33 %	37,500	-6.53 %	40,120	4.80	4.91	-0.1 -2.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	2.10	0.04	1.94
LH	10.60	0.20	1.92
CPF	27.00	0.50	1.89
STA	11.60	0.20	1.75
PSH	19.40	0.30	1.57
BDMS	25.25	0.35	1.41
KTC	38.50	0.50	1.32
GLOBAL	15.70	0.20	1.29
HMPRO	16.20	0.20	1.25
BLA	27.25	0.25	0.93

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	9.50	-1.60	-14.41
HANA	24.90	-2.60	-9.45
KCE	17.20	-1.60	-8.51
STPI	5.95	-0.40	-6.30
BEAUTY	4.24	-0.22	-4.93
SAWAD	45.75	-2.25	-4.69
EPG	5.20	-0.15	-2.80
IVL	45.50	-1.25	-2.67
ROBINS	51.75	-1.25	-2.36
CENDEL	35.25	-0.75	-2.08

## 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
17/05/2019	44,169	57,327	-13,158	37,914	31,713	6,201	94,935	87,978	6,957	177,018	371,708

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/05/2019	4,965	17,125	-12,160	7,422	9,772	-2,350	24,377	9,867	14,510	36,764	54,173

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/05/2019	6	6	0	1,927	304	1,623	2,161	3,784	-1,623	4,094	24,107