

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-May-19	17-May-19	Change	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19
S50K19	May 2019	1,071.30	1,068.00	3.3 0.31 %	520	0.78 %	516	-2.27 %	528	0.00 %	528	0.00 %	528
S50M19	Jun 2019	1,073.00	1,068.20	4.8 0.45 %	311,870	-4.63 %	326,996	1.36 %	322,593	-0.67 %	324,784	2.89 %	315,649
S50N19	Jul 2019	1,073.10	1,065.90	7.2 0.68 %	79	2.60 %	77	6.94 %	72	4.35 %	69	60.47 %	43
S50U19	Sep 2019	1,069.50	1,065.20	4.3 0.4 %	32,182	1.71 %	31,640	3.05 %	30,704	5.15 %	29,201	7.17 %	27,248
S50Z19	Dec 2019	1,069.60	1,065.50	4.1 0.38 %	8,002	1.23 %	7,905	-0.73 %	7,963	3.42 %	7,700	3.82 %	7,417
S50H20	Mar 2020	1,066.20	1,062.40	3.8 0.36 %	4,529	-0.98 %	4,574	7.14 %	4,269	4.68 %	4,078	7.34 %	3,799

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-May-19	17-May-19	Change	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19
CHGZ19	Dec 2019	28,500	2.11	2.12	-0.01 -0.47 %	31,863	-47.21 %	60,363	-25.54 %	81,063	14.39 %	70,863	71.32 %	41,363
BEMU19	Sep 2019	9,001	10.86	10.87	-0.01 -0.09 %	10,580	-41.48 %	18,080	0.00 %	18,080	9.05 %	16,580	-8.38 %	18,097
BEAUTYM19	Jun 2019	6,717	3.79	4.24	-0.45 10.61 %	9,884	3.91 %	9,512	-6.41 %	10,163	-2.85 %	10,461	1.69 %	10,287
BTSM19	Jun 2019	6,003	11.42	11.40	0.02 0.18 %	10,376	-36.64 %	16,377	-0.02 %	16,381	2.81 %	15,934	3.21 %	15,438
BLANDM19	Jun 2019	5,697	1.50	1.53	-0.03 -1.96 %	128,891	-0.33 %	129,318	-1.14 %	130,814	-0.06 %	130,892	-0.75 %	131,886
QHU19	Sep 2019	4,810	2.91	2.92	-0.01 -0.34 %	13,010	10.16 %	11,810	-8.52 %	12,910	-1.91 %	13,162	-6.06 %	14,011
IRPCM19	Jun 2019	3,940	4.79	4.91	-0.12 -2.44 %	43,767	4.09 %	42,048	-1.32 %	42,609	-3.31 %	44,069	-0.82 %	44,433
CHGU19	Sep 2019	3,501	2.12	2.10	0.02 0.95 %	8,638	-5.46 %	9,137	-8.04 %	9,936	0.20 %	9,916	0.25 %	9,891
IRPCU19	Sep 2019	3,037	4.75	4.90	-0.15 -3.06 %	19,505	0.15 %	19,475	0.17 %	19,442	-2.42 %	19,924	0.45 %	19,834
JASM19	Jun 2019	3,036	5.53	5.55	-0.02 -0.36 %	182,386	-1.62 %	185,383	0.00 %	185,383	-3.15 %	191,405	-0.57 %	192,504

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	(+/-)	14-May-19	21-May-19	17-May-19	Change
SIRIU19	Sep 2019	8	316,148	0.00 %	316,140	0.32 %	315,140	0.00 %	315,140	0.01 %	315,112	1.39	1.41	-0.02 -1.4 %
JASM19	Jun 2019	3,036	182,386	-1.62 %	185,383	0.00 %	185,383	-3.15 %	191,405	-0.57 %	192,504	5.53	5.55	-0.02 -0.4 %
BLANDM19	Jun 2019	5,697	128,891	-0.33 %	129,318	-1.14 %	130,814	-0.06 %	130,892	-0.75 %	131,886	1.50	1.53	-0.03 -2 %
TRUEZ19	Dec 2019	11	125,909	0.01 %	125,899	0.00 %	125,898	0.80 %	124,897	0.00 %	124,896	4.95	5.04	-0.09 -1.8 %
TRUEM19	Jun 2019	606	88,498	0.56 %	88,009	0.04 %	87,978	-0.06 %	88,028	-0.55 %	88,517	4.87	4.81	0.06 1.25 %
TMBM19	Jun 2019	2,596	65,957	-0.91 %	66,561	-3.90 %	69,259	-0.05 %	69,294	-0.72 %	69,794	1.91	1.93	-0.02 -1.0 %
APU19	Sep 2019	0	52,529	0.00 %	52,529	0.96 %	52,030	0.97 %	51,530	-0.96 %	52,030	7.46	7.55	-0.09 -1.2 %
IRPCM19	Jun 2019	3,940	43,767	4.09 %	42,048	-1.32 %	42,609	-3.31 %	44,069	-0.82 %	44,433	4.79	4.91	-0.1 -2.4 %
SIRIM19	Jun 2019	562	40,372	1.17 %	39,905	0.00 %	39,905	-0.05 %	39,923	0.00 %	39,923	1.41	1.43	-0.02 -1.4 %
TRUEU19	Sep 2019	2,503	37,499	0.01 %	37,496	1.34 %	37,001	0.00 %	37,001	-1.33 %	37,500	4.87	4.80	0.07 1.46 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	4.54	0.24	5.58
TTW	13.10	0.40	3.15
TU	17.80	0.50	2.89
INTUCH	58.50	1.50	2.63
GLOBAL	16.10	0.40	2.55
ADVANC	190.00	4.00	2.15
BH	167.00	3.50	2.14
STEC	24.70	0.50	2.07
SCB	123.50	2.50	2.07
BDMS	25.75	0.50	1.98

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	3.74	-0.50	-11.79
THAI	8.85	-0.65	-6.84
DTAC	48.75	-2.00	-3.94
KCE	16.70	-0.50	-2.91
BLAND	1.47	-0.04	-2.65
BCH	16.90	-0.40	-2.31
IRPC	4.78	-0.10	-2.05
CBG	56.50	-1.00	-1.74
PTG	13.40	-0.20	-1.47
CENTEL	34.75	-0.50	-1.42

## 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
21/05/2019	73,099	50,743	22,356	30,967	41,162	-10,195	87,600	99,761	-12,161	191,666	357,182

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2019	3,191	8,659	-5,468	12,543	10,709	1,834	13,993	10,359	3,634	29,727	57,527

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2019	0	0	0	3,012	209	2,803	1,274	4,077	-2,803	4,286	22,618