

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		22-May-19	21-May-19	Change	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	
S50K19	May 2019	1,082.80	1,071.30	11.5 1.07 %	519	-0.19 %	520	0.78 %	516	-2.27 %	528	0.00 %	528	
S50M19	Jun 2019	1,081.30	1,073.00	8.3 0.77 %	308,551	-1.06 %	311,870	-4.63 %	326,996	1.36 %	322,593	-0.67 %	324,784	
S50N19	Jul 2019	1,080.60	1,073.10	7.5 0.7 %	78	-1.27 %	79	2.60 %	77	6.94 %	72	4.35 %	69	
S50U19	Sep 2019	1,077.60	1,069.50	8.1 0.76 %	33,050	2.70 %	32,182	1.71 %	31,640	3.05 %	30,704	5.15 %	29,201	
S50Z19	Dec 2019	1,077.70	1,069.60	8.1 0.76 %	8,226	2.80 %	8,002	1.23 %	7,905	-0.73 %	7,963	3.42 %	7,700	
S50H20	Mar 2020	1,074.70	1,066.20	8.5 0.8 %	4,327	-4.46 %	4,529	-0.98 %	4,574	7.14 %	4,269	4.68 %	4,078	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			22-May-19	21-May-19	Change	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	
IRPCM19	Jun 2019	12,205	4.77	4.79	-0.02 -0.42 %	33,796	-22.78 %	43,767	4.09 %	42,048	-1.32 %	42,609	-3.31 %	44,069	
CHGM19	Jun 2019	5,734	2.07	2.12	-0.05 -2.36 %	4,996	-7.28 %	5,388	10.82 %	4,862	-37.14 %	7,735	5.70 %	7,318	
CPALLZ19	Dec 2019	5,202	78.39	76.34	2.05 2.69 %	2,330	-7.94 %	2,531	360.18 %	550	-87.18 %	4,290	122.28 %	1,930	
BTSM19	Jun 2019	5,000	11.49	11.42	0.07 0.61 %	6,376	-38.55 %	10,376	-36.64 %	16,377	-0.02 %	16,381	2.81 %	15,934	
BLANDM19	Jun 2019	4,657	1.49	1.50	-0.01 -0.67 %	127,439	-1.13 %	128,891	-0.33 %	129,318	-1.14 %	130,814	-0.06 %	130,892	
CHGU19	Sep 2019	4,571	2.07	2.12	-0.05 -2.36 %	8,144	-5.72 %	8,638	-5.46 %	9,137	-8.04 %	9,936	0.20 %	9,916	
TRUEU19	Sep 2019	4,064	4.91	4.87	0.04 0.82 %	41,563	10.84 %	37,499	0.01 %	37,496	1.34 %	37,001	0.00 %	37,001	
BEAUTYM19	Jun 2019	4,034	3.82	3.79	0.03 0.79 %	9,385	-5.05 %	9,884	3.91 %	9,512	-6.41 %	10,163	-2.85 %	10,461	
THAIM19	Jun 2019	3,732	9.80	8.85	0.95 10.73 %	2,998	-24.06 %	3,948	63.41 %	2,416	-21.99 %	3,097	-20.45 %	3,893	
PTGM19	Jun 2019	3,550	13.80	13.30	0.50 3.76 %	8,869	11.32 %	7,967	1.21 %	7,872	-28.49 %	11,008	10.76 %	9,939	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	(+/-)	15-May-19	22-May-19	21-May-19	Change	
SIRIU19	Sep 2019	0	316,148	0.00 %	316,148	0.00 %	316,140	0.32 %	315,140	0.00 %	315,140	1.42	1.39	0.03 2.16 %	
JASM19	Jun 2019	44	182,394	0.00 %	182,386	-1.62 %	185,383	0.00 %	185,383	-3.15 %	191,405	5.53	5.53	0 0 %	
BLANDM19	Jun 2019	4,657	127,439	-1.13 %	128,891	-0.33 %	129,318	-1.14 %	130,814	-0.06 %	130,892	1.49	1.50	-0.01 -0.7 %	
TRUEZ19	Dec 2019	1	125,910	0.00 %	125,909	0.01 %	125,899	0.00 %	125,898	0.80 %	124,897	4.97	4.95	0.02 0.4 %	
TRUEM19	Jun 2019	2,637	91,063	2.90 %	88,498	0.56 %	88,009	0.04 %	87,978	-0.06 %	88,028	4.91	4.87	0.04 0.82 %	
TBM19	Jun 2019	747	66,439	0.73 %	65,957	-0.91 %	66,561	-3.90 %	69,259	-0.05 %	69,294	1.92	1.91	0.01 0.52 %	
APU19	Sep 2019	0	52,529	0.00 %	52,529	0.00 %	52,529	0.96 %	52,030	0.97 %	51,530	7.56	7.46	0.1 1.34 %	
TRUEU19	Sep 2019	4,064	41,563	10.84 %	37,499	0.01 %	37,496	1.34 %	37,001	0.00 %	37,001	4.91	4.87	0.04 0.82 %	
SIRIM19	Jun 2019	42	40,370	0.00 %	40,372	1.17 %	39,905	0.00 %	39,905	-0.05 %	39,923	1.44	1.41	0.03 2.13 %	
BANPUU19	Sep 2019	27	35,659	0.00 %	35,659	1.96 %	34,974	0.38 %	34,843	0.33 %	34,728	14.54	14.08	0.5 3.27 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	9.85	1.00	11.30
KCE	17.90	1.20	7.19
SAWAD	49.00	3.25	7.10
TASCO	18.90	0.90	5.00
ICHI	4.72	0.18	3.96
PTG	13.90	0.50	3.73
BANPU	14.70	0.50	3.52
CBG	58.25	1.75	3.10
PSH	20.30	0.60	3.05
AMATA	21.60	0.60	2.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	60.50	-2.00	-3.20
CHG	2.06	-0.06	-2.83
BCP	28.75	-0.75	-2.54
BA	10.90	-0.10	-0.91
INTUCH	58.00	-0.50	-0.85
IRPC	4.74	-0.04	-0.84
TTW	13.00	-0.10	-0.76
BLAND	1.46	-0.01	-0.68
BH	166.00	-1.00	-0.60
TMB	1.90	-0.01	-0.52

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
22/05/2019	55,586	47,067	8,519	32,284	33,961	-1,677	70,789	77,631	-6,842	158,659	354,751

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/05/2019	2,711	3,274	-563	4,346	3,655	691	6,692	6,820	-128	13,749	58,047

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/05/2019	0	0	0	2,850	2	2,848	2,114	4,962	-2,848	4,964	21,396