

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-May-19	22-May-19	Change	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19
S50K19	May 2019	1,070.30	1,082.80	-12.5 -1.15 %	511	-1.54 %	519	-0.19 %	520	0.78 %	516	-2.27 %	528
S50M19	Jun 2019	1,069.60	1,081.30	-11.7 -1.08 %	329,019	6.63 %	308,551	-1.06 %	311,870	-4.63 %	326,996	1.36 %	322,593
S50N19	Jul 2019	1,068.20	1,080.60	-12.4 -1.15 %	82	5.13 %	78	-1.27 %	79	2.60 %	77	6.94 %	72
S50U19	Sep 2019	1,065.80	1,077.60	-11.8 -1.1 %	34,112	3.21 %	33,050	2.70 %	32,182	1.71 %	31,640	3.05 %	30,704
S50Z19	Dec 2019	1,066.00	1,077.70	-11.7 -1.09 %	8,245	0.23 %	8,226	2.80 %	8,002	1.23 %	7,905	-0.73 %	7,963
S50H20	Mar 2020	1,063.00	1,074.70	-11.7 -1.09 %	4,548	5.11 %	4,327	-4.46 %	4,529	-0.98 %	4,574	7.14 %	4,269

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-May-19	22-May-19	Change	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19
GUNKULM19	Jun 2019	6,550	2.70	2.67	0.03 1.12 %	17,925	57.28 %	11,397	0.07 %	11,389	0.00 %	11,389	0.73 %	11,307
CKPM19	Jun 2019	5,123	5.76	5.80	-0.04 -0.69 %	17,086	-9.15 %	18,806	5.29 %	17,861	3.52 %	17,254	14.96 %	15,009
PTGM19	Jun 2019	4,808	13.70	13.80	-0.10 -0.72 %	8,583	-3.22 %	8,869	11.32 %	7,967	1.21 %	7,872	-28.49 %	11,008
IRPCU19	Sep 2019	4,578	4.62	4.75	-0.13 -2.74 %	20,107	2.91 %	19,539	0.17 %	19,505	0.15 %	19,475	0.17 %	19,442
CPALLZ19	Dec 2019	4,200	77.86	78.39	-0.53 -0.68 %	6,030	158.80 %	2,330	-7.94 %	2,531	360.18 %	550	-87.18 %	4,290
BEAUTYU19	Sep 2019	3,781	3.77	3.70	0.07 1.89 %	3,688	-23.64 %	4,830	1.51 %	4,758	2.10 %	4,660	3.44 %	4,505
TRUEU19	Sep 2019	3,022	4.86	4.91	-0.05 -1.02 %	44,565	7.22 %	41,563	10.84 %	37,499	0.01 %	37,496	1.34 %	37,001
IRPCM19	Jun 2019	2,256	4.63	4.77	-0.14 -2.94 %	33,877	0.24 %	33,796	-22.78 %	43,767	4.09 %	42,048	-1.32 %	42,609
CPALLU19	Sep 2019	2,227	77.80	78.35	-0.55 -0.70 %	4,594	93.68 %	2,372	159.43 %	424	4.95 %	404	-86.37 %	2,964
TRUEM19	Jun 2019	2,132	4.86	4.91	-0.05 -1.02 %	91,045	-0.02 %	91,063	2.90 %	88,498	0.56 %	88,009	0.04 %	87,978

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	(+/-)	16-May-19	23-May-19	22-May-19	Change
SIRIU19	Sep 2019	14	316,148	0.00 %	316,148	0.00 %	316,148	0.00 %	316,140	0.32 %	315,140	1.41	1.42	-0.01 -0.7 %
JASM19	Jun 2019	3	182,394	0.00 %	182,394	0.00 %	182,386	-1.62 %	185,383	0.00 %	185,383	5.51	5.53	-0.02 -0.4 %
TRUEZ19	Dec 2019	2,101	128,011	1.67 %	125,910	0.00 %	125,909	0.01 %	125,899	0.00 %	125,898	4.95	4.97	-0.02 -0.4 %
BLANDM19	Jun 2019	1,386	127,609	0.13 %	127,439	-1.13 %	128,891	-0.33 %	129,318	-1.14 %	130,814	1.48	1.49	-0.01 -0.7 %
TRUEM19	Jun 2019	2,132	91,045	-0.02 %	91,063	2.90 %	88,498	0.56 %	88,009	0.04 %	87,978	4.86	4.91	-0.05 -1.0 %
TBM19	Jun 2019	64	66,478	0.06 %	66,439	0.73 %	65,957	-0.91 %	66,561	-3.90 %	69,259	1.88	1.92	-0.04 -2.1 %
APU19	Sep 2019	0	52,529	0.00 %	52,529	0.00 %	52,529	0.00 %	52,529	0.96 %	52,030	7.46	7.56	-0.1 -1.3 %
TRUEU19	Sep 2019	3,022	44,565	7.22 %	41,563	10.84 %	37,499	0.01 %	37,496	1.34 %	37,001	4.86	4.91	-0.05 -1.0 %
SIRIM19	Jun 2019	505	39,870	-1.24 %	40,370	0.00 %	40,372	1.17 %	39,905	0.00 %	39,905	1.43	1.44	-0.01 -0.7 %
BANPUU19	Sep 2019	709	35,160	-1.40 %	35,659	0.00 %	35,659	1.96 %	34,974	0.38 %	34,843	14.01	14.54	-0.5 -3.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	2.72	0.06	2.26
CHG	2.10	0.04	1.94
BEAUTY	3.82	0.04	1.06
TASCO	19.00	0.10	0.53
WHA	4.20	0.02	0.48
SCB	127.50	0.50	0.39
INTUCH	58.00	0.00	0.00
QH	2.98	0.00	0.00
GLOBAL	16.10	0.00	0.00
AOT	66.75	0.00	0.00
TTW	13.00	0.00	0.00
BEM	11.20	0.00	0.00
MTC	49.50	0.00	0.00
LPN	6.85	0.00	0.00
BLAND	1.46	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	58.25	-4.00	-6.43
PLANB	6.45	-0.30	-4.44
GPSC	54.75	-2.50	-4.37
PTTGC	60.00	-2.50	-4.00
KCE	17.20	-0.70	-3.91
BANPU	14.20	-0.50	-3.40
CPN	72.50	-2.50	-3.33
KTC	38.75	-1.25	-3.13
THAI	9.55	-0.30	-3.05
IRPC	4.60	-0.14	-2.95

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
23/05/2019	47,237	59,351	-12,114	51,509	37,872	13,637	103,276	104,799	-1,523	202,022	376,517

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/05/2019	2,205	3,548	-1,343	3,685	2,794	891	6,549	6,097	452	12,439	58,248

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/05/2019	0	0	0	605	490	115	1,038	1,153	-115	1,643	21,405