

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-May-19	23-May-19	Change	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19
S50K19	May 2019	1,071.90	1,070.30	1.6 0.15 %	509	-0.39 %	511	-1.54 %	519	-0.19 %	520	0.78 %	516
S50M19	Jun 2019	1,070.40	1,069.60	0.8 0.07 %	318,268	-3.27 %	329,019	6.63 %	308,551	-1.06 %	311,870	-4.63 %	326,996
S50N19	Jul 2019	1,069.80	1,068.20	1.6 0.15 %	83	1.22 %	82	5.13 %	78	-1.27 %	79	2.60 %	77
S50U19	Sep 2019	1,066.40	1,065.80	0.6 0.06 %	34,762	1.91 %	34,112	3.21 %	33,050	2.70 %	32,182	1.71 %	31,640
S50Z19	Dec 2019	1,066.70	1,066.00	0.7 0.07 %	8,576	4.01 %	8,245	0.23 %	8,226	2.80 %	8,002	1.23 %	7,905
S50H20	Mar 2020	1,064.00	1,063.00	1 0.09 %	4,624	1.67 %	4,548	5.11 %	4,327	-4.46 %	4,529	-0.98 %	4,574

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-May-19	23-May-19	Change	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19
IRPCM19	Jun 2019	6,558	4.71	4.63	0.08 1.73 %	32,103	-5.24 %	33,877	0.24 %	33,796	-22.78 %	43,767	4.09 %	42,048
TRUEU19	Sep 2019	4,219	4.91	4.86	0.05 1.03 %	45,268	1.58 %	44,565	7.22 %	41,563	10.84 %	37,499	0.01 %	37,496
CKPM19	Jun 2019	3,993	5.85	5.76	0.09 1.56 %	17,167	0.47 %	17,086	-9.15 %	18,806	5.29 %	17,861	3.52 %	17,254
WHAM19	Jun 2019	3,152	4.21	4.16	0.05 1.20 %	30,944	6.67 %	29,009	-0.82 %	29,250	-0.64 %	29,438	-1.29 %	29,822
TBM19	Jun 2019	2,927	1.91	1.88	0.03 1.60 %	69,009	3.81 %	66,478	0.06 %	66,439	0.73 %	65,957	-0.91 %	66,561
CKPU19	Sep 2019	2,533	5.89	5.72	0.17 2.97 %	9,444	-5.12 %	9,954	-4.74 %	10,449	5.04 %	9,948	5.30 %	9,447
TRUEM19	Jun 2019	2,533	4.91	4.86	0.05 1.03 %	92,346	1.43 %	91,045	-0.02 %	91,063	2.90 %	88,498	0.56 %	88,009
BEAUTYU19	Sep 2019	2,155	3.76	3.77	-0.01 -0.27 %	3,613	-2.03 %	3,688	-23.64 %	4,830	1.51 %	4,758	2.10 %	4,660
ITDM19	Jun 2019	2,104	2.17	2.14	0.03 1.40 %	29,070	-3.27 %	30,053	0.45 %	29,919	-0.01 %	29,923	0.10 %	29,893
CHGU19	Sep 2019	2,026	2.12	2.10	0.02 0.95 %	9,166	0.24 %	9,144	12.28 %	8,144	-5.72 %	8,638	-5.46 %	9,137

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	(+/-)	17-May-19	24-May-19	23-May-19	Change
SIRIU19	Sep 2019	5	316,153	0.00 %	316,148	0.00 %	316,148	0.00 %	316,148	0.00 %	316,140	1.39	1.41	-0.02 -1.4 %
JASM19	Jun 2019	33	182,383	-0.01 %	182,394	0.00 %	182,394	0.00 %	182,386	-1.62 %	185,383	5.51	5.51	0 0 %
TRUEZ19	Dec 2019	1	128,012	0.00 %	128,011	1.67 %	125,910	0.00 %	125,909	0.01 %	125,899	4.91	4.95	-0.04 -0.8 %
BLANDM19	Jun 2019	1,655	127,072	-0.42 %	127,609	0.13 %	127,439	-1.13 %	128,891	-0.33 %	129,318	1.49	1.48	0.01 0.68 %
TRUEM19	Jun 2019	2,533	92,346	1.43 %	91,045	-0.02 %	91,063	2.90 %	88,498	0.56 %	88,009	4.91	4.86	0.05 1.03 %
TBM19	Jun 2019	2,927	69,009	3.81 %	66,478	0.06 %	66,439	0.73 %	65,957	-0.91 %	66,561	1.91	1.88	0.03 1.6 %
APU19	Sep 2019	1	52,529	0.00 %	52,529	0.00 %	52,529	0.00 %	52,529	0.00 %	52,529	7.41	7.46	-0.05 -0.7 %
TRUEU19	Sep 2019	4,219	45,268	1.58 %	44,565	7.22 %	41,563	10.84 %	37,499	0.01 %	37,496	4.91	4.86	0.05 1.03 %
SIRIM19	Jun 2019	98	39,809	-0.15 %	39,870	-1.24 %	40,370	0.00 %	40,372	1.17 %	39,905	1.41	1.43	-0.02 -1.4 %
BANPUU19	Sep 2019	115	35,073	-0.25 %	35,160	-1.40 %	35,659	0.00 %	35,659	1.96 %	34,974	14.21	14.01	0.2 1.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	61.25	3.50	6.06
STPI	6.50	0.25	4.00
STEC	25.00	0.70	2.88
AAV	4.12	0.08	1.98
CPF	27.50	0.50	1.85
IRPC	4.68	0.08	1.74
CKP	5.85	0.10	1.74
TU	18.00	0.30	1.69
TOP	60.00	1.00	1.69
CPALL	79.00	1.25	1.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	124.50	-5.50	-4.23
AOT	65.75	-1.00	-1.50
INTUCH	57.25	-0.75	-1.29
KCE	17.00	-0.20	-1.16
BEAUTY	3.78	-0.04	-1.05
BDMS	25.75	-0.25	-0.96
LH	10.50	-0.10	-0.94
SPALI	21.80	-0.20	-0.91
BEC	8.70	-0.05	-0.57
IVL	44.75	-0.25	-0.56

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
24/05/2019	53,476	60,376	-6,900	42,791	49,634	-6,843	126,387	112,644	13,743	222,654	366,822

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2019	20,506	5,809	14,697	16,906	18,598	-1,692	13,732	26,737	-13,005	51,144	54,318

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2019	0	0	0	6	1,384	-1,378	2,275	897	1,378	2,281	21,621