

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-May-19	24-May-19	Change	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19
S50K19	May 2019	1,078.90	1,071.90	7 0.65 %	508	-0.20 %	509	-0.39 %	511	-1.54 %	519	-0.19 %	520
S50M19	Jun 2019	1,077.50	1,070.40	7.1 0.66 %	297,458	-6.54 %	318,268	-3.27 %	329,019	6.63 %	308,551	-1.06 %	311,870
S50N19	Jul 2019	1,076.70	1,069.80	6.9 0.64 %	82	-1.20 %	83	1.22 %	82	5.13 %	78	-1.27 %	79
S50U19	Sep 2019	1,073.20	1,066.40	6.8 0.64 %	36,092	3.83 %	34,762	1.91 %	34,112	3.21 %	33,050	2.70 %	32,182
S50Z19	Dec 2019	1,073.50	1,066.70	6.8 0.64 %	8,641	0.76 %	8,576	4.01 %	8,245	0.23 %	8,226	2.80 %	8,002
S50H20	Mar 2020	1,070.70	1,064.00	6.7 0.63 %	4,550	-1.60 %	4,624	1.67 %	4,548	5.11 %	4,327	-4.46 %	4,529

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-May-19	24-May-19	Change	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19
CPALLZ19	Dec 2019	11,024	81.00	78.89	2.11 2.67 %	2,492	-58.55 %	6,012	-0.30 %	6,030	158.80 %	2,330	-7.94 %	2,531
IRPCM19	Jun 2019	7,971	4.74	4.71	0.03 0.64 %	34,595	7.76 %	32,103	-5.24 %	33,877	0.24 %	33,796	-22.78 %	43,767
TRUEM19	Jun 2019	6,773	4.97	4.91	0.06 1.22 %	87,894	-4.82 %	92,346	1.43 %	91,045	-0.02 %	91,063	2.90 %	88,498
CHGM19	Jun 2019	6,704	2.16	2.10	0.06 2.86 %	9,229	156.93 %	3,592	2.48 %	3,505	-29.84 %	4,996	-7.28 %	5,388
CPALLH20	Mar 2020	6,500	81.23	78.94	2.29 2.90 %	6,581	1024.69 %	81	100.00 %	1	0.00 %	1	0.00 %	1
WHAU19	Sep 2019	5,503	4.27	4.14	0.13 3.14 %	17,978	-2.69 %	18,475	-5.13 %	19,475	2.64 %	18,975	-2.57 %	19,475
CPALLU19	Sep 2019	5,315	81.00	78.83	2.17 2.75 %	4,812	28.77 %	3,737	-18.65 %	4,594	93.68 %	2,372	159.43 %	424
GUNKULM19	Jun 2019	4,787	2.83	2.70	0.13 4.81 %	15,364	-14.33 %	17,933	0.04 %	17,925	57.28 %	11,397	0.07 %	11,389
TRUEU19	Sep 2019	3,800	4.97	4.91	0.06 1.22 %	45,068	-0.44 %	45,268	1.58 %	44,565	7.22 %	41,563	10.84 %	37,499
CKPU19	Sep 2019	3,528	5.88	5.89	-0.01 -0.17 %	6,470	-31.49 %	9,444	-5.12 %	9,954	-4.74 %	10,449	5.04 %	9,948

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	(+/-)	21-May-19	27-May-19	24-May-19	Change
SIRIU19	Sep 2019	511	316,664	0.16 %	316,153	0.00 %	316,148	0.00 %	316,148	0.00 %	316,148	1.39	1.39	0 0 %
JASM19	Jun 2019	522	182,896	0.28 %	182,383	-0.01 %	182,394	0.00 %	182,394	0.00 %	182,386	5.60	5.51	0.09 1.63 %
TRUEZ19	Dec 2019	2	128,012	0.00 %	128,012	0.00 %	128,011	1.67 %	125,910	0.00 %	125,909	4.95	4.91	0.04 0.81 %
BLANDM19	Jun 2019	2,331	127,819	0.59 %	127,072	-0.42 %	127,609	0.13 %	127,439	-1.13 %	128,891	1.51	1.49	0.02 1.34 %
TRUEM19	Jun 2019	6,773	87,894	-4.82 %	92,346	1.43 %	91,045	-0.02 %	91,063	2.90 %	88,498	4.97	4.91	0.06 1.22 %
TBM19	Jun 2019	2,454	68,346	-0.96 %	69,009	3.81 %	66,478	0.06 %	66,439	0.73 %	65,957	1.91	1.91	0 0 %
APU19	Sep 2019	500	52,029	-0.95 %	52,529	0.00 %	52,529	0.00 %	52,529	0.00 %	52,529	7.59	7.41	0.2 2.43 %
TRUEU19	Sep 2019	3,800	45,068	-0.44 %	45,268	1.58 %	44,565	7.22 %	41,563	10.84 %	37,499	4.97	4.91	0.06 1.22 %
SIRIM19	Jun 2019	21	39,808	0.00 %	39,809	-0.15 %	39,870	-1.24 %	40,370	0.00 %	40,372	1.40	1.41	-0.01 -0.7 %
BANPUU19	Sep 2019	6	35,078	0.01 %	35,073	-0.25 %	35,160	-1.40 %	35,659	0.00 %	35,659	14.51	14.21	0.3 2.11 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	65.00	3.75	6.12
BEC	9.20	0.50	5.75
STA	11.90	0.60	5.31
MTC	52.25	2.00	3.98
BA	11.00	0.40	3.77
UNIQ	11.30	0.40	3.67
GUNKUL	2.84	0.10	3.65
AP	7.75	0.25	3.33
ICHI	5.00	0.16	3.31
S	3.26	0.10	3.16

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOW	73.00	-9.00	-10.98
BEAUTY	3.56	-0.22	-5.82
THAI	9.50	-0.20	-2.06
TVO	25.75	-0.50	-1.90
TU	17.70	-0.30	-1.67
INTUCH	56.50	-0.75	-1.31
TOP	59.25	-0.75	-1.25
DTAC	48.50	-0.50	-1.02
AAV	4.08	-0.04	-0.97
BTS	11.30	-0.10	-0.88

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
27/05/2019	67,924	48,959	18,965	30,603	34,520	-3,917	87,071	102,119	-15,048	185,598	347,331

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2019	2,523	3,265	-742	5,671	5,193	478	9,146	8,882	264	17,340	48,635

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2019	0	12	-12	148	971	-823	1,624	789	835	1,772	22,097