

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-May-19	27-May-19	Change	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19
S50K19	May 2019	1,084.50	1,078.90	5.6 0.52 %	509	0.20 %	508	-0.20 %	509	-0.39 %	511	-1.54 %	519
S50M19	Jun 2019	1,087.00	1,077.50	9.5 0.88 %	298,354	0.30 %	297,458	-6.54 %	318,268	-3.27 %	329,019	6.63 %	308,551
S50N19	Jul 2019	1,081.60	1,076.70	4.9 0.46 %	71	-13.41 %	82	-1.20 %	83	1.22 %	82	5.13 %	78
S50U19	Sep 2019	1,081.90	1,073.20	8.7 0.81 %	37,153	2.94 %	36,092	3.83 %	34,762	1.91 %	34,112	3.21 %	33,050
S50Z19	Dec 2019	1,082.00	1,073.50	8.5 0.79 %	9,234	6.86 %	8,641	0.76 %	8,576	4.01 %	8,245	0.23 %	8,226
S50H20	Mar 2020	1,079.30	1,070.70	8.6 0.8 %	4,467	-1.82 %	4,550	-1.60 %	4,624	1.67 %	4,548	5.11 %	4,327

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-May-19	27-May-19	Change	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19
BEAUTYM19	Jun 2019	17,888	4.06	3.59	0.47 13.09 %	9,543	1.03 %	9,446	-1.57 %	9,597	-2.62 %	9,855	5.01 %	9,385
CKPM19	Jun 2019	13,612	6.13	5.87	0.26 4.43 %	25,199	38.47 %	18,198	6.01 %	17,167	0.47 %	17,086	-9.15 %	18,806
CKPU19	Sep 2019	12,050	6.08	5.88	0.20 3.40 %	5,476	-15.36 %	6,470	-31.49 %	9,444	-5.12 %	9,954	-4.74 %	10,449
PLANBM19	Jun 2019	8,757	6.70	6.65	0.05 0.75 %	13,845	-19.30 %	17,156	-0.04 %	17,163	0.05 %	17,155	9.58 %	15,655
GUNKULM19	Jun 2019	7,841	2.92	2.83	0.09 3.18 %	8,681	-43.50 %	15,364	-14.33 %	17,933	0.04 %	17,925	57.28 %	11,397
WHAU19	Sep 2019	7,523	4.22	4.27	-0.05 -1.17 %	17,984	0.03 %	17,978	-2.69 %	18,475	-5.13 %	19,475	2.64 %	18,975
BECM19	Jun 2019	5,112	9.16	9.02	0.14 1.55 %	4,426	-4.45 %	4,632	-4.97 %	4,874	-0.14 %	4,881	31.03 %	3,725
PTGM19	Jun 2019	4,387	14.15	13.90	0.25 1.80 %	6,751	-19.70 %	8,407	6.50 %	7,894	-8.03 %	8,583	-3.22 %	8,869
KTBM19	Jun 2019	4,314	19.27	19.03	0.24 1.26 %	13,387	-23.91 %	17,594	-0.18 %	17,625	-0.35 %	17,687	-1.17 %	17,897
TRUEU19	Sep 2019	4,113	5.00	4.97	0.03 0.60 %	48,629	7.90 %	45,068	-0.44 %	45,268	1.58 %	44,565	7.22 %	41,563

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	(+/-)	22-May-19	28-May-19	27-May-19	Change
SIRIU19	Sep 2019	0	316,664	0.00 %	316,664	0.16 %	316,153	0.00 %	316,148	0.00 %	316,148	1.38	1.39	-0.01 -0.7 %
JASM19	Jun 2019	1,056	183,924	0.56 %	182,896	0.28 %	182,383	-0.01 %	182,394	0.00 %	182,394	5.75	5.60	0.2 2.68 %
TRUEZ19	Dec 2019	1	128,012	0.00 %	128,012	0.00 %	128,012	0.00 %	128,011	1.67 %	125,910	4.95	4.95	0 0 %
BLANDM19	Jun 2019	1,059	126,872	-0.74 %	127,819	0.59 %	127,072	-0.42 %	127,609	0.13 %	127,439	1.53	1.51	0.02 1.32 %
TRUEM19	Jun 2019	2,433	87,027	-0.99 %	87,894	-4.82 %	92,346	1.43 %	91,045	-0.02 %	91,063	5.00	4.97	0.03 0.6 %
TMBM19	Jun 2019	498	68,725	0.55 %	68,346	-0.96 %	69,009	3.81 %	66,478	0.06 %	66,439	1.91	1.91	0 0 %
APU19	Sep 2019	2,013	50,032	-3.84 %	52,029	-0.95 %	52,529	0.00 %	52,529	0.00 %	52,529	7.64	7.59	0.05 0.66 %
TRUEU19	Sep 2019	4,113	48,629	7.90 %	45,068	-0.44 %	45,268	1.58 %	44,565	7.22 %	41,563	5.00	4.97	0.03 0.6 %
SIRIM19	Jun 2019	18	39,805	-0.01 %	39,808	0.00 %	39,809	-0.15 %	39,870	-1.24 %	40,370	1.40	1.40	0 0 %
TMBU19	Sep 2019	1,324	35,687	3.67 %	34,425	1.28 %	33,989	1.86 %	33,367	0.14 %	33,319	1.90	1.91	-0.01 -0.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	4.04	0.48	13.48
THAI	10.50	1.00	10.53
SPALI	22.80	1.20	5.56
CKP	6.15	0.30	5.13
STA	12.50	0.60	5.04
TPIPL	2.00	0.08	4.17
KCE	18.00	0.60	3.45
PTTGC	62.50	2.00	3.31
HMPRO	17.00	0.50	3.03
PTG	14.30	0.40	2.88

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	5.20	-0.20	-3.70
BLA	27.50	-1.00	-3.51
BCH	16.50	-0.50	-2.94
BBL	194.50	-5.00	-2.51
AAV	4.00	-0.08	-1.96
PSH	20.20	-0.40	-1.94
LH	10.40	-0.20	-1.89
CPF	27.00	-0.50	-1.82
DELTA	56.00	-1.00	-1.75
SCC	460.00	-8.00	-1.71

## 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
28/05/2019	109,000	76,400	32,600	50,023	49,596	427	119,394	152,421	-33,027	278,417	349,788

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/05/2019	1,196	4,261	-3,065	1,771	3,112	-1,341	8,146	3,740	4,406	11,113	50,017

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/05/2019	0	0	0	195	332	-137	967	830	137	1,162	22,305