

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-May-19	28-May-19	Change	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19
S50K19	May 2019	1,076.50	1,084.50	-8 -0.74 %	508	-0.20 %	509	0.20 %	508	-0.20 %	509	-0.39 %	511
S50M19	Jun 2019	1,076.00	1,087.00	-11 -1.01 %	292,793	-1.86 %	298,354	0.30 %	297,458	-6.54 %	318,268	-3.27 %	329,019
S50N19	Jul 2019	1,074.40	1,081.60	-7.2 -0.67 %	118	66.20 %	71	-13.41 %	82	-1.20 %	83	1.22 %	82
S50U19	Sep 2019	1,071.30	1,081.90	-10.6 -0.98 %	37,116	-0.10 %	37,153	2.94 %	36,092	3.83 %	34,762	1.91 %	34,112
S50Z19	Dec 2019	1,071.70	1,082.00	-10.3 -0.95 %	9,259	0.27 %	9,234	6.86 %	8,641	0.76 %	8,576	4.01 %	8,245
S50H20	Mar 2020	1,068.60	1,079.30	-10.7 -0.99 %	4,489	0.49 %	4,467	-1.82 %	4,550	-1.60 %	4,624	1.67 %	4,548

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-May-19	28-May-19	Change	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19
CKPM19	Jun 2019	8,388	6.23	6.13	0.10 1.63 %	25,563	1.44 %	25,199	38.47 %	18,198	6.01 %	17,167	0.47 %	17,086
WHAM19	Jun 2019	5,393	4.24	4.26	-0.02 -0.47 %	25,201	-8.02 %	27,397	-5.26 %	28,918	-6.55 %	30,944	6.67 %	29,009
CKPU19	Sep 2019	4,572	6.25	6.08	0.17 2.80 %	7,972	45.58 %	5,476	-15.36 %	6,470	-31.49 %	9,444	-5.12 %	9,954
TRUEU19	Sep 2019	4,143	4.92	5.00	-0.08 -1.60 %	48,239	-0.80 %	48,629	7.90 %	45,068	-0.44 %	45,268	1.58 %	44,565
ITDM19	Jun 2019	3,525	2.27	2.27	0.00 0.00 %	32,700	10.22 %	29,668	3.13 %	28,768	-1.04 %	29,070	-3.27 %	30,053
BECM19	Jun 2019	3,427	9.75	9.16	0.59 6.44 %	4,070	-8.04 %	4,426	-4.45 %	4,632	-4.97 %	4,874	-0.14 %	4,881
BEAUTYM19	Jun 2019	3,425	4.00	4.06	-0.06 -1.48 %	8,356	-12.44 %	9,543	1.03 %	9,446	-1.57 %	9,597	-2.62 %	9,855
BTSU19	Sep 2019	3,013	11.13	11.04	0.09 0.82 %	2,819	-26.18 %	3,819	0.08 %	3,816	-11.58 %	4,316	10.21 %	3,916
BLANDM19	Jun 2019	2,585	1.54	1.53	0.01 0.65 %	127,361	0.39 %	126,872	-0.74 %	127,819	0.59 %	127,072	-0.42 %	127,609
AAVM19	Jun 2019	2,577	3.98	4.00	-0.02 -0.50 %	8,808	-14.42 %	10,292	-10.97 %	11,560	-4.31 %	12,081	4.29 %	11,584

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	(+/-)	23-May-19	29-May-19	28-May-19	Change
SIRIU19	Sep 2019	535	317,188	0.17 %	316,664	0.00 %	316,664	0.16 %	316,153	0.00 %	316,148	1.37	1.38	-0.01 -0.7 %
JASM19	Jun 2019	1,025	183,934	0.01 %	183,924	0.56 %	182,896	0.28 %	182,383	-0.01 %	182,394	5.69	5.75	-0.06 -1.0 %
TRUEZ19	Dec 2019	1,001	129,013	0.78 %	128,012	0.00 %	128,012	0.00 %	128,012	0.00 %	128,011	5.04	4.95	0.09 1.82 %
BLANDM19	Jun 2019	2,585	127,361	0.39 %	126,872	-0.74 %	127,819	0.59 %	127,072	-0.42 %	127,609	1.54	1.53	0.01 0.65 %
SIRIZ19	Dec 2019	1,000	91,863	1.10 %	90,863	0.00 %	90,859	0.00 %	90,859	0.00 %	90,859	1.35	1.40	-0.05 -3.6 %
TRUEM19	Jun 2019	1,909	86,657	-0.43 %	87,027	-0.99 %	87,894	-4.82 %	92,346	1.43 %	91,045	4.92	5.00	-0.08 -1.6 %
TMBM19	Jun 2019	831	69,403	0.99 %	68,725	0.55 %	68,346	-0.96 %	69,009	3.81 %	66,478	1.90	1.91	-0.01 -0.5 %
APU19	Sep 2019	1,001	50,032	0.00 %	50,032	-3.84 %	52,029	-0.95 %	52,529	0.00 %	52,529	7.66	7.64	0.02 0.26 %
TRUEU19	Sep 2019	4,143	48,239	-0.80 %	48,629	7.90 %	45,068	-0.44 %	45,268	1.58 %	44,565	4.92	5.00	-0.08 -1.6 %
SIRIM19	Jun 2019	508	39,805	0.00 %	39,805	-0.01 %	39,808	0.00 %	39,809	-0.15 %	39,870	1.40	1.40	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOW	80.25	7.00	9.56
PTG	15.20	0.90	6.29
BEC	9.90	0.45	4.76
STPI	6.75	0.20	3.05
DELTA	57.25	1.25	2.23
LH	10.60	0.20	1.92
VGI	8.90	0.15	1.71
CKP	6.25	0.10	1.63
LPN	6.95	0.10	1.46
TASCO	19.40	0.20	1.04

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	11.90	-0.60	-4.80
BCH	15.80	-0.70	-4.24
KCE	17.40	-0.60	-3.33
BJC	48.00	-1.50	-3.03
SAWAD	49.50	-1.50	-2.94
THAI	10.20	-0.30	-2.86
ROBINS	54.25	-1.50	-2.69
SCC	448.00	-12.00	-2.61
CENTEL	34.00	-0.75	-2.16
DTAC	47.50	-1.00	-2.06

## 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
29/05/2019	44,794	60,488	-15,694	38,651	36,784	1,867	115,630	101,803	13,827	199,075	344,283

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/05/2019	6,871	6,177	694	10,794	11,994	-1,200	18,381	17,875	506	36,046	49,796

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/05/2019	0	0	0	416	344	72	560	632	-72	976	22,179