

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-May-19	29-May-19	Change	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19
S50M19	Jun 2019	1,077.60	1,076.00	1.6 0.15 %	284,364	-2.88 %	292,793	-1.86 %	298,354	0.30 %	297,458	-6.54 %	318,268
S50N19	Jul 2019	1,076.10	1,074.40	1.7 0.16 %	168	42.37 %	118	66.20 %	71	-13.41 %	82	-1.20 %	83
S50Q19	Aug 2019	1,075.40	1,073.40	2 0.19 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U19	Sep 2019	1,073.10	1,071.30	1.8 0.17 %	37,539	1.14 %	37,116	-0.10 %	37,153	2.94 %	36,092	3.83 %	34,762
S50Z19	Dec 2019	1,073.40	1,071.70	1.7 0.16 %	9,261	0.02 %	9,259	0.27 %	9,234	6.86 %	8,641	0.76 %	8,576
S50H20	Mar 2020	1,070.10	1,068.60	1.5 0.14 %	4,628	3.10 %	4,489	0.49 %	4,467	-1.82 %	4,550	-1.60 %	4,624

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-May-19	29-May-19	Change	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19
BANPUM19	Jun 2019	5,218	15.00	15.00	0.00 0.00 %	31,711	-2.57 %	32,546	0.32 %	32,442	-0.56 %	32,625	-0.87 %	32,910
CHGU19	Sep 2019	4,523	2.20	2.13	0.07 3.29 %	5,171	-32.56 %	7,668	-6.11 %	8,167	0.00 %	8,167	-10.90 %	9,166
CKPM19	Jun 2019	4,253	6.19	6.23	-0.04 -0.64 %	23,448	-8.27 %	25,563	1.44 %	25,199	38.47 %	18,198	6.01 %	17,167
JASM19	Jun 2019	4,240	5.83	5.69	0.14 2.46 %	181,866	-1.12 %	183,934	0.01 %	183,924	0.56 %	182,896	0.28 %	182,383
CKPU19	Sep 2019	4,120	6.18	6.25	-0.07 -1.12 %	10,927	37.07 %	7,972	45.58 %	5,476	-15.36 %	6,470	-31.49 %	9,444
WHAM19	Jun 2019	3,686	4.23	4.24	-0.01 -0.24 %	23,698	-5.96 %	25,201	-8.02 %	27,397	-5.26 %	28,918	-6.55 %	30,944
CHGM19	Jun 2019	2,930	2.20	2.13	0.07 3.29 %	10,455	19.15 %	8,775	0.32 %	8,747	-5.22 %	9,229	156.93 %	3,592
PTGM19	Jun 2019	2,734	16.05	15.08	0.97 6.43 %	5,702	-9.23 %	6,282	-6.95 %	6,751	-19.70 %	8,407	6.50 %	7,894
CPALLU19	Sep 2019	2,675	79.36	79.25	0.11 0.14 %	5,440	-22.05 %	6,979	10.44 %	6,319	31.32 %	4,812	28.77 %	3,737
TRUEU19	Sep 2019	2,518	4.91	4.92	-0.01 -0.20 %	48,256	0.04 %	48,239	-0.80 %	48,629	7.90 %	45,068	-0.44 %	45,268

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	(+/-)	24-May-19	30-May-19	29-May-19	Change
SIRIU19	Sep 2019	24	317,211	0.01 %	317,188	0.17 %	316,664	0.00 %	316,664	0.16 %	316,153	1.36	1.37	-0.01 -0.7 %
JASM19	Jun 2019	4,240	181,866	-1.12 %	183,934	0.01 %	183,924	0.56 %	182,896	0.28 %	182,383	5.83	5.69	0.1 2.46 %
TRUEZ19	Dec 2019	1	129,014	0.00 %	129,013	0.78 %	128,012	0.00 %	128,012	0.00 %	128,012	5.03	5.04	-0.01 -0.2 %
BLANDM19	Jun 2019	1,226	128,498	0.89 %	127,361	0.39 %	126,872	-0.74 %	127,819	0.59 %	127,072	1.53	1.54	-0.01 -0.7 %
SIRIZ19	Dec 2019	8	91,863	0.00 %	91,863	1.10 %	90,863	0.00 %	90,859	0.00 %	90,859	1.36	1.35	0.01 0.74 %
TRUEM19	Jun 2019	2,083	84,649	-2.32 %	86,657	-0.43 %	87,027	-0.99 %	87,894	-4.82 %	92,346	4.91	4.92	-0.01 -0.2 %
TMBM19	Jun 2019	48	69,406	0.00 %	69,403	0.99 %	68,725	0.55 %	68,346	-0.96 %	69,009	1.89	1.90	-0.01 -0.5 %
APU19	Sep 2019	0	50,032	0.00 %	50,032	0.00 %	50,032	-3.84 %	52,029	-0.95 %	52,529	7.62	7.66	-0.04 -0.5 %
TRUEU19	Sep 2019	2,518	48,256	0.04 %	48,239	-0.80 %	48,629	7.90 %	45,068	-0.44 %	45,268	4.91	4.92	-0.01 -0.2 %
SIRIM19	Jun 2019	28	39,797	-0.02 %	39,805	0.00 %	39,805	-0.01 %	39,808	0.00 %	39,809	1.39	1.40	-0.01 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	61.00	3.75	6.55
PTG	16.10	0.90	5.92
JAS	5.95	0.20	3.48
GLOW	83.00	2.75	3.43
HANA	25.50	0.80	3.24
TTW	13.20	0.40	3.12
GUNKUL	2.98	0.08	2.76
BTS	11.60	0.30	2.65
UNIQ	11.70	0.30	2.63
RATCH	61.50	1.25	2.07

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	5.05	-0.25	-4.72
BJC	46.00	-2.00	-4.17
BEC	9.70	-0.20	-2.02
TISCO	86.25	-1.75	-1.99
PTTGC	61.25	-1.00	-1.61
STPI	6.65	-0.10	-1.48
GLOBAL	15.90	-0.20	-1.24
KCE	17.20	-0.20	-1.15
TCAP	52.75	-0.50	-0.94
STA	11.80	-0.10	-0.84

## 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
30/05/2019	49,967	47,566	2,401	29,929	35,330	-5,401	102,162	99,162	3,000	182,058	336,319

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/05/2019	3,266	12,078	-8,812	8,066	8,167	-101	16,819	7,906	8,913	28,151	60,807

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/05/2019	6	0	6	1	104	-103	183	86	97	190	22,192