

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-May-19	30-May-19	Change	31-May-19	(+/-)	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19
S50M19	Jun 2019	1,074.10	1,077.60	-3.5 -0.32 %	284,201	-0.06 %	284,364	-2.88 %	292,793	-1.86 %	298,354	0.30 %	297,458
S50N19	Jul 2019	1,075.30	1,076.10	-0.8 -0.07 %	215	27.98 %	168	42.37 %	118	66.20 %	71	-13.41 %	82
S50Q19	Aug 2019	1,071.90	1,075.40	-3.5 -0.33 %	2	100.00 %	1	0.00 %	0	0.00 %	0	0.00 %	0
S50U19	Sep 2019	1,069.10	1,073.10	-4 -0.37 %	37,209	-0.88 %	37,539	1.14 %	37,116	-0.10 %	37,153	2.94 %	36,092
S50Z19	Dec 2019	1,069.60	1,073.40	-3.8 -0.35 %	9,199	-0.67 %	9,261	0.02 %	9,259	0.27 %	9,234	6.86 %	8,641
S50H20	Mar 2020	1,066.60	1,070.10	-3.5 -0.33 %	4,611	-0.37 %	4,628	3.10 %	4,489	0.49 %	4,467	-1.82 %	4,550

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-May-19	30-May-19	Change	31-May-19	(+/-)	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19
GUNKULM19	Jun 2019	11,156	2.94	2.99	-0.05 -1.67 %	7,799	-10.29 %	8,694	0.21 %	8,676	-0.06 %	8,681	-43.50 %	15,364
TRUEZ19	Dec 2019	9,001	5.04	5.03	0.01 0.20 %	130,014	0.78 %	129,014	0.00 %	129,013	0.78 %	128,012	0.00 %	128,012
AOTU19	Sep 2019	8,121	63.94	67.00	-3.06 -4.57 %	7,509	369.02 %	1,601	6.66 %	1,501	-2.60 %	1,541	-2.53 %	1,581
TRUEU19	Sep 2019	8,092	4.95	4.91	0.04 0.81 %	48,348	0.19 %	48,256	0.04 %	48,239	-0.80 %	48,629	7.90 %	45,068
GUNKULU19	Sep 2019	8,010	2.95	3.00	-0.05 -1.67 %	5,429	-15.42 %	6,419	30.95 %	4,902	11.36 %	4,402	-10.20 %	4,902
BLANDM19	Jun 2019	7,537	1.57	1.53	0.04 2.61 %	123,209	-4.12 %	128,498	0.89 %	127,361	0.39 %	126,872	-0.74 %	127,819
AOTM19	Jun 2019	5,506	63.89	66.20	-2.31 -3.49 %	4,992	-32.31 %	7,375	6.18 %	6,946	-2.59 %	7,131	-6.29 %	7,610
BLANDU19	Sep 2019	4,986	1.51	1.50	0.01 0.67 %	16,957	-18.46 %	20,795	5.51 %	19,709	11.76 %	17,635	0.40 %	17,564
JASU19	Sep 2019	4,051	5.83	5.71	0.12 2.10 %	7,016	38.52 %	5,065	43.93 %	3,519	0.03 %	3,518	-29.88 %	5,017
JASM19	Jun 2019	3,640	5.94	5.83	0.11 1.89 %	179,799	-1.14 %	181,866	-1.12 %	183,934	0.01 %	183,924	0.56 %	182,896

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			31-May-19	(+/-)	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	(+/-)	27-May-19	31-May-19	30-May-19	Change
SIRIU19	Sep 2019	4	317,212	0.00 %	317,211	0.01 %	317,188	0.17 %	316,664	0.00 %	316,664	1.37	1.36	0.01 0.74 %
JASM19	Jun 2019	3,640	179,799	-1.14 %	181,866	-1.12 %	183,934	0.01 %	183,924	0.56 %	182,896	5.94	5.83	0.1 1.89 %
TRUEZ19	Dec 2019	9,001	130,014	0.78 %	129,014	0.00 %	129,013	0.78 %	128,012	0.00 %	128,012	5.04	5.03	0.01 0.2 %
BLANDM19	Jun 2019	7,537	123,209	-4.12 %	128,498	0.89 %	127,361	0.39 %	126,872	-0.74 %	127,819	1.57	1.53	0.04 2.61 %
SIRIZ19	Dec 2019	0	91,863	0.00 %	91,863	0.00 %	91,863	1.10 %	90,863	0.00 %	90,859	1.35	1.36	-0.01 -0.7 %
TRUEM19	Jun 2019	1,869	86,253	1.89 %	84,649	-2.32 %	86,657	-0.43 %	87,027	-0.99 %	87,894	4.95	4.91	0.04 0.81 %
TMBM19	Jun 2019	93	69,380	-0.04 %	69,406	0.00 %	69,403	0.99 %	68,725	0.55 %	68,346	1.89	1.89	0 0 %
APU19	Sep 2019	2	50,034	0.00 %	50,032	0.00 %	50,032	0.00 %	50,032	-3.84 %	52,029	7.67	7.62	0.05 0.66 %
TRUEU19	Sep 2019	8,092	48,348	0.19 %	48,256	0.04 %	48,239	-0.80 %	48,629	7.90 %	45,068	4.95	4.91	0.04 0.81 %
SIRIM19	Jun 2019	82	39,742	-0.14 %	39,797	-0.02 %	39,805	0.00 %	39,805	-0.01 %	39,808	1.40	1.39	0.01 0.72 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	5.15	0.35	7.29
SAMART	7.60	0.50	7.04
BEAUTY	4.30	0.20	4.88
DELTA	63.50	2.50	4.10
PTG	16.70	0.60	3.73
CPF	27.75	0.75	2.78
BLAND	1.58	0.04	2.60
TISCO	88.25	2.00	2.32
DTAC	49.00	1.00	2.08
EGCO	297.00	6.00	2.06

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	63.75	-2.75	-4.14
HANA	24.80	-0.70	-2.75
BJC	44.75	-1.25	-2.72
CPN	71.25	-1.75	-2.40
BEC	9.50	-0.20	-2.06
BDMS	25.50	-0.50	-1.92
CK	26.75	-0.50	-1.83
UNIQ	11.50	-0.20	-1.71
CKP	6.10	-0.10	-1.61
CENTEL	33.75	-0.50	-1.46

## 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
31/05/2019	55,911	61,546	-5,635	44,384	36,892	7,492	114,098	115,955	-1,857	214,393	335,437

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/05/2019	24,355	2,812	21,543	16,646	14,155	2,491	10,795	34,829	-24,034	51,796	52,560

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/05/2019	29	29	0	457	1,251	-794	3,096	2,302	794	3,582	22,451