

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Jun-19	31-May-19	Change	04-Jun-19	(+/-)	31-May-19	(+/-)	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19
S50M19	Jun 2019	1,087.80	1,074.10	13.7 1.28 %	288,791	1.62 %	284,201	-0.06 %	284,364	-2.88 %	292,793	-1.86 %	298,354
S50N19	Jul 2019	1,089.50	1,075.30	14.2 1.32 %	223	3.72 %	215	27.98 %	168	42.37 %	118	66.20 %	71
S50U19	Sep 2019	1,082.90	1,069.10	13.8 1.29 %	38,347	3.06 %	37,209	-0.88 %	37,539	1.14 %	37,116	-0.10 %	37,153
S50Z19	Dec 2019	1,082.90	1,069.60	13.3 1.24 %	9,905	7.67 %	9,199	-0.67 %	9,261	0.02 %	9,259	0.27 %	9,234
S50H20	Mar 2020	1,079.80	1,066.60	13.2 1.24 %	4,814	4.40 %	4,611	-0.37 %	4,628	3.10 %	4,489	0.49 %	4,467

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jun-19	31-May-19	Change	04-Jun-19	(+/-)	31-May-19	(+/-)	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19
TRUEZ19	Dec 2019	19,306	5.03	5.04	-0.01 -0.20 %	111,713	-14.08 %	130,014	0.78 %	129,014	0.00 %	129,013	0.78 %	128,012
CKPM19	Jun 2019	17,090	6.30	6.08	0.22 3.62 %	13,885	-42.86 %	24,299	3.63 %	23,448	-8.27 %	25,563	1.44 %	25,199
JASM19	Jun 2019	13,180	6.09	5.94	0.15 2.53 %	177,732	-1.15 %	179,799	-1.14 %	181,866	-1.12 %	183,934	0.01 %	183,924
TMBU19	Sep 2019	12,016	1.93	1.88	0.05 2.66 %	30,251	-19.84 %	37,737	0.03 %	37,725	1.42 %	37,198	4.23 %	35,687
TRUEU19	Sep 2019	9,581	5.05	4.95	0.10 2.02 %	39,856	-17.56 %	48,348	0.19 %	48,256	0.04 %	48,239	-0.80 %	48,629
WHAU19	Sep 2019	6,635	4.26	4.26	0.00 0.00 %	20,113	29.65 %	15,513	0.13 %	15,493	-6.06 %	16,493	-8.29 %	17,984
TRUEM19	Jun 2019	6,312	5.03	4.95	0.08 1.62 %	84,904	-1.56 %	86,253	1.89 %	84,649	-2.32 %	86,657	-0.43 %	87,027
TRUEH20	Mar 2020	6,100	5.03	4.95	0.08 1.62 %	3,202,039.22 %		102	0.00 %	102	0.00 %	102	0.00 %	102
BLANDM19	Jun 2019	4,257	1.59	1.57	0.02 1.27 %	122,542	-0.54 %	123,209	-4.12 %	128,498	0.89 %	127,361	0.39 %	126,872
GUNKULU19	Sep 2019	4,226	3.05	2.95	0.10 3.39 %	6,655	22.58 %	5,429	-15.42 %	6,419	30.95 %	4,902	11.36 %	4,402

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Jun-19	(+/-)	31-May-19	(+/-)	30-May-19	(+/-)	29-May-19	(+/-)	28-May-19	04-Jun-19	31-May-19	Change
SIRIU19	Sep 2019	44	317,240	0.01 %	317,212	0.00 %	317,211	0.01 %	317,188	0.17 %	316,664	1.40	1.37	0.03 2.19 %
JASM19	Jun 2019	13,180	177,732	-1.15 %	179,799	-1.14 %	181,866	-1.12 %	183,934	0.01 %	183,924	6.09	5.94	0.2 2.53 %
BLANDM19	Jun 2019	4,257	122,542	-0.54 %	123,209	-4.12 %	128,498	0.89 %	127,361	0.39 %	126,872	1.59	1.57	0.02 1.27 %
TRUEZ19	Dec 2019	19,306	111,713	-14.08 %	130,014	0.78 %	129,014	0.00 %	129,013	0.78 %	128,012	5.03	5.04	-0.01 -0.2 %
SIRIZ19	Dec 2019	1	91,863	0.00 %	91,863	0.00 %	91,863	0.00 %	91,863	1.10 %	90,863	1.44	1.35	0.09 6.67 %
TRUEM19	Jun 2019	6,312	84,904	-1.56 %	86,253	1.89 %	84,649	-2.32 %	86,657	-0.43 %	87,027	5.03	4.95	0.08 1.62 %
TMBM19	Jun 2019	3,146	71,345	2.83 %	69,380	-0.04 %	69,406	0.00 %	69,403	0.99 %	68,725	1.93	1.89	0.04 2.12 %
APU19	Sep 2019	0	50,034	0.00 %	50,034	0.00 %	50,032	0.00 %	50,032	0.00 %	50,032	7.74	7.67	0.07 0.91 %
TRUEU19	Sep 2019	9,581	39,856	-17.56 %	48,348	0.19 %	48,256	0.04 %	48,239	-0.80 %	48,629	5.05	4.95	0.1 2.02 %
SIRIM19	Jun 2019	83	39,773	0.08 %	39,742	-0.14 %	39,797	-0.02 %	39,805	0.00 %	39,805	1.42	1.40	0.02 1.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	5.40	0.25	4.85
THCOM	5.60	0.25	4.67
SAWAD	52.00	2.25	4.52
CKP	6.35	0.25	4.10
TASCO	20.50	0.80	4.06
PSH	21.00	0.80	3.96
CENDEL	35.00	1.25	3.70
AMATA	22.60	0.80	3.67
BJC	46.25	1.50	3.35
JAS	6.20	0.20	3.33

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	4.18	-0.12	-2.79
PTG	16.40	-0.30	-1.80
BCP	29.25	-0.25	-0.85
STPI	6.70	-0.05	-0.74
SAMART	7.55	-0.05	-0.66
MINT	38.50	-0.25	-0.65
VGI	8.90	-0.05	-0.56
IRPC	4.72	-0.02	-0.42
PTTEP	125.00	-0.50	-0.40
GLOW	82.00	-0.25	-0.30

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
04/06/2019	86,305	57,100	29,205	39,078	57,403	-18,325	123,304	134,184	-10,880	248,687	342,082

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/06/2019	18,864	6,699	12,165	15,885	12,360	3,525	17,113	32,803	-15,690	51,862	56,672

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/06/2019	4	4	0	18	3,589	-3,571	6,728	3,157	3,571	6,750	23,674