

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jun-19	06-Jun-19	Change	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	(+/-)	31-May-19
S50M19	Jun 2019	1,096.00	1,095.90	0.1 0.01 %	287,466	-1.22 %	291,015	1.93 %	285,514	-1.13 %	288,791	1.62 %	284,201
S50Q19	Aug 2019	1,090.00	1,093.80	-3.8 -0.35 %	3	50.00 %	2	0.00 %	2	0.00 %	2	0.00 %	2
S50U19	Sep 2019	1,090.70	1,090.70	0 0 %	41,550	2.26 %	40,632	2.24 %	39,740	3.63 %	38,347	3.06 %	37,209
S50Z19	Dec 2019	1,090.50	1,090.50	0 0 %	10,446	0.30 %	10,415	2.41 %	10,170	2.68 %	9,905	7.67 %	9,199
S50H20	Mar 2020	1,087.20	1,087.50	-0.3 -0.03 %	4,899	-0.14 %	4,906	1.87 %	4,816	0.04 %	4,814	4.40 %	4,611

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jun-19	06-Jun-19	Change	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	(+/-)	31-May-19
JASU19	Sep 2019	21,556	6.43	6.24	0.19 3.04 %	51,185	52.14 %	33,643	58.27 %	21,257	122.61 %	9,549	36.10 %	7,016
TRUEM19	Jun 2019	14,764	5.03	5.11	-0.08 -1.57 %	73,657	-13.34 %	85,000	0.66 %	84,441	-0.55 %	84,904	-1.56 %	86,253
TRUEU19	Sep 2019	14,706	5.04	5.11	-0.07 -1.37 %	57,883	33.96 %	43,210	4.15 %	41,488	4.09 %	39,856	-17.56 %	48,348
CKPU19	Sep 2019	12,556	6.41	6.34	0.07 1.10 %	14,056	-26.13 %	19,027	18.76 %	16,021	78.51 %	8,975	-9.74 %	9,943
BEMU19	Sep 2019	9,502	11.67	11.64	0.03 0.26 %	20,114	53.40 %	13,112	-3.67 %	13,611	17.30 %	11,604	-7.90 %	12,600
PLANBU19	Sep 2019	8,500	6.87	6.88	-0.01 -0.15 %	9,525	214.88 %	3,025	99.41 %	1,517	0.00 %	1,517	0.00 %	1,517
ITDU19	Sep 2019	6,704	2.44	2.45	-0.01 -0.41 %	18,894	32.31 %	14,280	20.88 %	11,813	0.00 %	11,813	21.72 %	9,705
ITDM19	Jun 2019	6,544	2.42	2.42	0.00 0.00 %	27,084	-14.63 %	31,725	-5.10 %	33,431	0.77 %	33,177	-0.23 %	33,255
STPIU19	Sep 2019	6,524	7.11	7.14	-0.03 -0.42 %	8,686	50.64 %	5,766	118.82 %	2,635	71.66 %	1,535	-0.07 %	1,536
PTGU19	Sep 2019	4,836	17.30	16.91	0.39 2.31 %	8,269	43.46 %	5,764	19.41 %	4,827	30.11 %	3,710	23.46 %	3,005

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	(+/-)	31-May-19	07-Jun-19	06-Jun-19	Change
SIRIU19	Sep 2019	1,014	319,738	0.31 %	318,738	0.31 %	317,738	0.16 %	317,240	0.01 %	317,212	1.41	1.41	0 0 %
JASM19	Jun 2019	4,679	174,375	0.25 %	173,944	2.05 %	170,457	-4.09 %	177,732	-1.15 %	179,799	6.44	6.25	0.2 3.04 %
TRUEZ19	Dec 2019	0	113,813	0.00 %	113,813	0.00 %	113,813	1.88 %	111,713	-14.08 %	130,014	5.03	5.12	-0.09 -1.8 %
BLANDM19	Jun 2019	2,029	113,593	-0.87 %	114,588	-2.02 %	116,953	-4.56 %	122,542	-0.54 %	123,209	1.61	1.62	-0.01 -0.6 %
TRUEM19	Jun 2019	14,764	73,657	-13.34 %	85,000	0.66 %	84,441	-0.55 %	84,904	-1.56 %	86,253	5.03	5.11	-0.08 -1.6 %
TMBM19	Jun 2019	1,069	71,319	-0.04 %	71,344	-0.07 %	71,395	0.07 %	71,345	2.83 %	69,380	1.93	1.94	-0.01 -0.5 %
TRUEU19	Sep 2019	14,706	57,883	33.96 %	43,210	4.15 %	41,488	4.09 %	39,856	-17.56 %	48,348	5.04	5.11	-0.07 -1.4 %
JASU19	Sep 2019	21,556	51,185	52.14 %	33,643	58.27 %	21,257	122.61 %	9,549	36.10 %	7,016	6.43	6.24	0.2 3.04 %
APU19	Sep 2019	15	50,944	0.02 %	50,934	1.80 %	50,034	0.00 %	50,034	0.00 %	50,034	7.99	7.94	0.05 0.63 %
TMBU19	Sep 2019	1,720	41,713	0.76 %	41,399	31.81 %	31,409	3.83 %	30,251	-19.84 %	37,737	1.93	1.93	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.30	0.70	7.29
JAS	6.50	0.20	3.17
TTCL	8.80	0.25	2.92
GLOW	84.00	1.75	2.13
PTG	17.30	0.30	1.76
AOT	66.00	1.00	1.54
LPN	7.20	0.10	1.41
PTTGC	61.75	0.75	1.23
S	3.36	0.04	1.20
BJC	48.00	0.50	1.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	2.22	-0.08	-3.48
TASCO	19.40	-0.60	-3.00
TRUE	5.00	-0.10	-1.96
STEC	25.75	-0.50	-1.90
KTC	42.50	-0.75	-1.73
BTS	11.50	-0.20	-1.71
MINT	38.50	-0.50	-1.28
SCB	131.00	-1.50	-1.13
TU	18.60	-0.20	-1.06
KTB	19.20	-0.20	-1.03

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
07/06/2019	37,629	34,922	2,707	18,750	18,515	235	61,802	64,744	-2,942	118,181	344,591

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2019	3,780	3,474	306	8,498	8,570	-72	15,298	15,532	-234	27,576	60,198

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2019	0	0	0	288	241	47	1,257	1,304	-47	1,545	24,639