

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Jun-19	05-Jun-19	Change	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	(+/-)	31-May-19	(+/-)	30-May-19
S50M19	Jun 2019	1,095.90	1,097.60	-1.7 -0.15 %	291,015	1.93 %	285,514	-1.13 %	288,791	1.62 %	284,201	-0.06 %	284,364
S50N19	Jul 2019	1,094.80	1,096.50	-1.7 -0.16 %	227	0.44 %	226	1.35 %	223	3.72 %	215	27.98 %	168
S50Q19	Aug 2019	1,093.80	1,095.50	-1.7 -0.16 %	2	0.00 %	2	0.00 %	2	0.00 %	2	100.00 %	1
S50U19	Sep 2019	1,090.70	1,092.00	-1.3 -0.12 %	40,632	2.24 %	39,740	3.63 %	38,347	3.06 %	37,209	-0.88 %	37,539
S50Z19	Dec 2019	1,090.50	1,091.80	-1.3 -0.12 %	10,415	2.41 %	10,170	2.68 %	9,905	7.67 %	9,199	-0.67 %	9,261
S50H20	Mar 2020	1,087.50	1,089.00	-1.5 -0.14 %	4,906	1.87 %	4,816	0.04 %	4,814	4.40 %	4,611	-0.37 %	4,628

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			06-Jun-19	05-Jun-19	Change	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	(+/-)	31-May-19	(+/-)	30-May-19	
WHAU19	Sep 2019	15,139	4.31	4.26	0.05	1.17 %	21,728	-1.74 %	22,112	9.94 %	20,113	29.65 %	15,513	0.13 %	15,493
JASU19	Sep 2019	12,889	6.24	6.17	0.07	1.13 %	33,643	58.27 %	21,257	122.61 %	9,549	36.10 %	7,016	38.52 %	5,065
TMBU19	Sep 2019	11,045	1.93	1.93	0.00	0.00 %	41,399	31.81 %	31,409	3.83 %	30,251	-19.84 %	37,737	0.03 %	37,725
ITDU19	Sep 2019	8,553	2.45	2.30	0.15	6.52 %	14,280	20.88 %	11,813	0.00 %	11,813	21.72 %	9,705	8.90 %	8,912
QHU19	Sep 2019	7,085	3.10	2.99	0.11	3.68 %	7,723	-13.21 %	8,899	-23.40 %	11,617	6.01 %	10,958	-8.36 %	11,958
WHAM19	Jun 2019	6,702	4.36	4.31	0.05	1.16 %	19,792	-15.31 %	23,371	-1.86 %	23,815	2.93 %	23,136	-2.37 %	23,698
QHM19	Jun 2019	6,083	3.14	3.08	0.06	1.95 %	7,432	-36.12 %	11,634	0.01 %	11,633	0.00 %	11,633	0.00 %	11,633
PTGM19	Jun 2019	5,080	16.90	16.90	0.00	0.00 %	4,810	-33.53 %	7,236	16.62 %	6,205	9.42 %	5,671	-0.54 %	5,702
CKPU19	Sep 2019	4,516	6.34	6.30	0.04	0.63 %	19,027	18.76 %	16,021	78.51 %	8,975	-9.74 %	9,943	-9.01 %	10,927
BEMU19	Sep 2019	4,511	11.64	11.48	0.16	1.39 %	13,112	-3.67 %	13,611	17.30 %	11,604	-7.90 %	12,600	4.14 %	12,099

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	(+/-)	31-May-19	(+/-)	30-May-19	06-Jun-19	05-Jun-19	Change	
SIRIU19	Sep 2019	2,029	318,738	0.31 %	317,738	0.16 %	317,240	0.01 %	317,212	0.00 %	317,211	1.41	1.39	0.02	1.44 %
JASM19	Jun 2019	3,678	173,944	2.05 %	170,457	-4.09 %	177,732	-1.15 %	179,799	-1.14 %	181,866	6.25	6.17	0.08	1.3 %
BLANDM19	Jun 2019	4,417	114,588	-2.02 %	116,953	-4.56 %	122,542	-0.54 %	123,209	-4.12 %	128,498	1.62	1.59	0.03	1.89 %
TRUEZ19	Dec 2019	3	113,813	0.00 %	113,813	1.88 %	111,713	-14.08 %	130,014	0.78 %	129,014	5.12	5.12	0	0 %
TRUEM19	Jun 2019	643	85,000	0.66 %	84,441	-0.55 %	84,904	-1.56 %	86,253	1.89 %	84,649	5.11	5.12	-0.01	-0.2 %
TMBM19	Jun 2019	139	71,344	-0.07 %	71,395	0.07 %	71,345	2.83 %	69,380	-0.04 %	69,406	1.94	1.91	0.03	1.57 %
APU19	Sep 2019	1,904	50,934	1.80 %	50,034	0.00 %	50,034	0.00 %	50,034	0.00 %	50,032	7.94	7.78	0.2	2.06 %
TRUEU19	Sep 2019	1,723	43,210	4.15 %	41,488	4.09 %	39,856	-17.56 %	48,348	0.19 %	48,256	5.11	5.15	-0.04	-0.8 %
TMBU19	Sep 2019	11,045	41,399	31.81 %	31,409	3.83 %	30,251	-19.84 %	37,737	0.03 %	37,725	1.93	1.93	0	0 %
SIRIM19	Jun 2019	1,028	38,753	-2.56 %	39,773	0.00 %	39,773	0.08 %	39,742	-0.14 %	39,797	1.43	1.42	0.01	0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.42	0.14	6.14
VGI	9.40	0.50	5.62
CK	28.75	1.50	5.50
STEC	26.25	1.00	3.96
EPG	5.60	0.20	3.70
KTC	43.25	1.50	3.59
UNIQ	12.20	0.40	3.39
AMATA	23.30	0.70	3.10
STPI	7.10	0.20	2.90
KKP	68.25	1.75	2.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	14.70	-0.30	-2.00
MTC	55.00	-0.75	-1.35
PTTEP	125.00	-1.50	-1.19
AAV	4.00	-0.04	-0.99
VNG	5.15	-0.05	-0.96
PSH	20.80	-0.20	-0.95
MAJOR	29.00	-0.25	-0.85
IRPC	4.72	-0.04	-0.84
TOP	59.50	-0.50	-0.83
PTTGC	61.00	-0.50	-0.81

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
06/06/2019	38,531	34,494	4,037	23,548	23,546	2	68,240	72,279	-4,039	130,319	347,197

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/06/2019	10,092	11,322	-1,230	19,749	19,636	113	26,702	25,585	1,117	56,543	60,800

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/06/2019	7	7	0	709	2,102	-1,393	3,805	2,412	1,393	4,521	24,710