

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Jun-19	07-Jun-19	Change	10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19
S50M19	Jun 2019	1,103.50	1,096.00	7.5 0.68 %	279,948	-2.62 %	287,466	-1.22 %	291,015	1.93 %	285,514	-1.13 %	288,791
S50U19	Sep 2019	1,098.00	1,090.70	7.3 0.67 %	43,784	5.38 %	41,550	2.26 %	40,632	2.24 %	39,740	3.63 %	38,347
S50Z19	Dec 2019	1,097.60	1,090.50	7.1 0.65 %	10,916	4.50 %	10,446	0.30 %	10,415	2.41 %	10,170	2.68 %	9,905
S50H20	Mar 2020	1,094.40	1,087.20	7.2 0.66 %	4,936	0.76 %	4,899	-0.14 %	4,906	1.87 %	4,816	0.04 %	4,814

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jun-19	07-Jun-19	Change	10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19
SUPERU19	Sep 2019	8,000	0.66	0.66	0.00 0.00 %	7,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
JASM19	Jun 2019	7,789	6.51	6.44	0.07 1.09 %	166,624	-4.45 %	174,375	0.25 %	173,944	2.05 %	170,457	-4.09 %	177,732
JASU19	Sep 2019	7,592	6.47	6.43	0.04 0.62 %	57,760	12.85 %	51,185	52.14 %	33,643	58.27 %	21,257	122.61 %	9,549
CKPM19	Jun 2019	7,193	6.65	6.46	0.19 2.94 %	6,222	-49.32 %	12,278	-0.20 %	12,303	0.01 %	12,302	-11.40 %	13,885
CHGZ19	Dec 2019	6,000	2.25	2.24	0.01 0.45 %	18,570	-24.42 %	24,570	-3.89 %	25,565	-1.92 %	26,065	0.00 %	26,065
CKU19	Sep 2019	5,792	29.35	28.56	0.79 2.77 %	8,054	26.48 %	6,368	-14.96 %	7,488	35.14 %	5,541	-1.25 %	5,611
ITDU19	Sep 2019	4,174	2.42	2.44	-0.02 -0.82 %	23,045	21.97 %	18,894	32.31 %	14,280	20.88 %	11,813	0.00 %	11,813
PLANBU19	Sep 2019	4,000	6.96	6.87	0.09 1.31 %	11,525	21.00 %	9,525	214.88 %	3,025	99.41 %	1,517	0.00 %	1,517
STPIU19	Sep 2019	3,638	7.08	7.11	-0.03 -0.42 %	7,088	-18.40 %	8,686	50.64 %	5,766	118.82 %	2,635	71.66 %	1,535
BTSU19	Sep 2019	3,501	11.46	11.38	0.08 0.70 %	5,932	0.02 %	5,931	20.30 %	4,930	112.04 %	2,325	0.26 %	2,319

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	(+/-)	04-Jun-19	10-Jun-19	07-Jun-19	Change
SIRIU19	Sep 2019	562	320,298	0.18 %	319,738	0.31 %	318,738	0.31 %	317,738	0.16 %	317,240	1.40	1.41	-0.01 -0.7 %
JASM19	Jun 2019	7,789	166,624	-4.45 %	174,375	0.25 %	173,944	2.05 %	170,457	-4.09 %	177,732	6.51	6.44	0.07 1.09 %
BLANDM19	Jun 2019	118	113,622	0.03 %	113,593	-0.87 %	114,588	-2.02 %	116,953	-4.56 %	122,542	1.62	1.61	0.01 0.62 %
TRUEZ19	Dec 2019	1,540	112,353	-1.28 %	113,813	0.00 %	113,813	0.00 %	113,813	1.88 %	111,713	5.14	5.03	0.1 2.19 %
TRUEM19	Jun 2019	1,646	72,619	-1.41 %	73,657	-13.34 %	85,000	0.66 %	84,441	-0.55 %	84,904	5.14	5.03	0.1 2.19 %
TMBM19	Jun 2019	2,763	68,735	-3.62 %	71,319	-0.04 %	71,344	-0.07 %	71,395	0.07 %	71,345	1.95	1.93	0.02 1.04 %
TRUEU19	Sep 2019	1,579	58,441	0.96 %	57,883	33.96 %	43,210	4.15 %	41,488	4.09 %	39,856	5.17	5.04	0.1 2.58 %
JASU19	Sep 2019	7,592	57,760	12.85 %	51,185	52.14 %	33,643	58.27 %	21,257	122.61 %	9,549	6.47	6.43	0.04 0.62 %
APU19	Sep 2019	0	50,944	0.00 %	50,944	0.02 %	50,934	1.80 %	50,034	0.00 %	50,034	7.84	7.99	-0.2 -1.9 %
TMBU19	Sep 2019	2,797	42,135	1.01 %	41,713	0.76 %	41,399	31.81 %	31,409	3.83 %	30,251	1.96	1.93	0.03 1.55 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	18.90	1.00	5.59
HANA	26.25	1.35	5.42
BCPG	18.40	0.80	4.55
SAMART	8.35	0.30	3.73
EPG	5.85	0.20	3.54
SGP	10.10	0.30	3.06
TRUE	5.15	0.15	3.00
BGRIM	34.50	1.00	2.99
CK	29.25	0.75	2.63
MINT	39.50	1.00	2.60

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	220.00	-4.00	-1.79
STA	12.60	-0.20	-1.56
SIRI	1.41	-0.02	-1.40
ITD	2.40	-0.02	-0.83
UNIQ	12.20	-0.10	-0.81
TTW	13.70	-0.10	-0.72
PRM	6.85	-0.05	-0.72
CENDEL	35.25	-0.25	-0.70
AP	8.00	-0.05	-0.62
HMPRO	16.90	-0.10	-0.59

## 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
10/06/2019	38,963	27,620	11,343	21,819	21,542	277	62,847	74,467	-11,620	123,629	339,814

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2019	13,527	15,299	-1,772	20,836	21,950	-1,114	29,943	27,057	2,886	64,306	58,503

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2019	0	0	0	102	455	-353	902	549	353	1,004	24,940