

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Jun-19	10-Jun-19	Change	11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	
S50M19	Jun 2019	1,108.50	1,103.50	5 0.45 %	280,625	0.24 %	279,948	-2.62 %	287,466	-1.22 %	291,015	1.93 %	285,514	
S50N19	Jul 2019	1,108.50	1,102.40	6.1 0.55 %	230	1.32 %	227	0.00 %	227	0.00 %	227	0.44 %	226	
S50Q19	Aug 2019	1,106.40	1,101.40	5 0.45 %	4	33.33 %	3	0.00 %	3	50.00 %	2	0.00 %	2	
S50U19	Sep 2019	1,103.10	1,098.00	5.1 0.46 %	46,530	6.27 %	43,784	5.38 %	41,550	2.26 %	40,632	2.24 %	39,740	
S50Z19	Dec 2019	1,102.60	1,097.60	5 0.46 %	11,820	8.28 %	10,916	4.50 %	10,446	0.30 %	10,415	2.41 %	10,170	
S50H20	Mar 2020	1,099.00	1,094.40	4.6 0.42 %	4,964	0.57 %	4,936	0.76 %	4,899	-0.14 %	4,906	1.87 %	4,816	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Jun-19	10-Jun-19	Change	11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	
TRUEM19	Jun 2019	10,821	5.22	5.14	0.08 1.56 %	68,161	-6.14 %	72,619	-1.41 %	73,657	-13.34 %	85,000	0.66 %	84,441	
BTSU19	Sep 2019	10,501	11.49	11.46	0.03 0.26 %	13,933	134.88 %	5,932	0.02 %	5,931	20.30 %	4,930	112.04 %	2,325	
ITDH20	Mar 2020	9,500	2.38	2.42	-0.04 -1.65 %	5,001	100.00 %	1	0.00 %	1	0.00 %	1	0.00 %	0	
ITDM19	Jun 2019	9,400	2.36	2.40	-0.04 -1.67 %	20,286	-24.99 %	27,045	-0.14 %	27,084	-14.63 %	31,725	-5.10 %	33,431	
PRMZ19	Dec 2019	9,000	7.09	6.84	0.25 3.65 %	9,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
JASZ19	Dec 2019	7,200	6.30	6.29	0.01 0.16 %	21,209	51.40 %	14,009	12.00 %	12,508	13.69 %	11,002	0.00 %	11,002	
TMBU19	Sep 2019	5,308	2.00	1.96	0.04 2.04 %	40,256	-4.46 %	42,135	1.01 %	41,713	0.76 %	41,399	31.81 %	31,409	
BLANDM19	Jun 2019	4,097	1.63	1.62	0.01 0.62 %	109,770	-3.39 %	113,622	0.03 %	113,593	-0.87 %	114,588	-2.02 %	116,953	
WHAU19	Sep 2019	3,641	4.30	4.31	-0.01 -0.23 %	25,184	4.58 %	24,081	2.94 %	23,394	7.67 %	21,728	-1.74 %	22,112	
PLANBU19	Sep 2019	3,503	6.96	6.96	0.00 0.00 %	14,028	21.72 %	11,525	21.00 %	9,525	214.88 %	3,025	99.41 %	1,517	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	(+/-)	05-Jun-19	11-Jun-19	10-Jun-19	Change	
SIRIU19	Sep 2019	1,098	321,361	0.33 %	320,298	0.18 %	319,738	0.31 %	318,738	0.31 %	317,738	1.39	1.40	-0.01 -0.7 %	
JASM19	Jun 2019	1,058	167,660	0.62 %	166,624	-4.45 %	174,375	0.25 %	173,944	2.05 %	170,457	6.52	6.51	0.01 0.15 %	
BLANDM19	Jun 2019	4,097	109,770	-3.39 %	113,622	0.03 %	113,593	-0.87 %	114,588	-2.02 %	116,953	1.63	1.62	0.01 0.62 %	
TRUEZ19	Dec 2019	3,501	108,853	-3.12 %	112,353	-1.28 %	113,813	0.00 %	113,813	0.00 %	113,813	5.20	5.14	0.06 1.17 %	
TRUEM19	Jun 2019	10,821	68,161	-6.14 %	72,619	-1.41 %	73,657	-13.34 %	85,000	0.66 %	84,441	5.22	5.14	0.08 1.56 %	
TMBM19	Jun 2019	2,955	66,103	-3.83 %	68,735	-3.62 %	71,319	-0.04 %	71,344	-0.07 %	71,395	2.00	1.95	0.05 2.56 %	
JASU19	Sep 2019	2,564	58,311	0.95 %	57,760	12.85 %	51,185	52.14 %	33,643	58.27 %	21,257	6.53	6.47	0.06 0.93 %	
TRUEU19	Sep 2019	1,741	58,101	-0.58 %	58,441	0.96 %	57,883	33.96 %	43,210	4.15 %	41,488	5.23	5.17	0.06 1.16 %	
APU19	Sep 2019	500	51,444	0.98 %	50,944	0.00 %	50,944	0.02 %	50,934	1.80 %	50,034	7.78	7.84	-0.06 -0.8 %	
TMBU19	Sep 2019	5,308	40,256	-4.46 %	42,135	1.01 %	41,713	0.76 %	41,399	31.81 %	31,409	2.00	1.96	0.04 2.04 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	7.10	0.25	3.65
TCAP	55.75	1.75	3.24
GPSC	60.25	1.75	2.99
VGI	9.65	0.25	2.66
HMPRO	17.30	0.40	2.37
TTW	14.00	0.30	2.19
CENTEL	36.00	0.75	2.13
TMB	2.00	0.04	2.04
DTAC	51.00	1.00	2.00
GULF	109.50	2.00	1.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	9.60	-0.70	-6.80
UNIQ	11.90	-0.30	-2.46
VNG	5.05	-0.10	-1.94
COM7	20.50	-0.40	-1.91
AP	7.85	-0.15	-1.88
KTC	42.00	-0.75	-1.75
CK	28.75	-0.50	-1.71
ITD	2.36	-0.04	-1.67
THANI	6.15	-0.10	-1.60
GUNKUL	3.00	-0.04	-1.32

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
11/06/2019	54,080	38,913	15,167	29,904	33,469	-3,565	81,006	92,608	-11,602	164,990	344,173

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2019	4,816	9,684	-4,868	8,304	10,982	-2,678	17,914	10,368	7,546	31,034	56,773

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2019	0	0	0	168	1,935	-1,767	3,525	1,758	1,767	3,693	26,774