

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		12-Jun-19	11-Jun-19	Change	12-Jun-19 (+/-)	11-Jun-19 (+/-)	10-Jun-19 (+/-)	07-Jun-19 (+/-)	06-Jun-19	
S50M19	Jun 2019	1,107.60	1,108.50	-0.9 -0.08 %	270,114 -3.75 %	280,625 0.24 %	279,948 -2.62 %	287,466 -1.22 %	291,015	
S50N19	Jul 2019	1,106.50	1,108.50	-2 -0.18 %	234 1.74 %	230 1.32 %	227 0.00 %	227 0.00 %	227	
S50Q19	Aug 2019	1,105.50	1,106.40	-0.9 -0.08 %	4 0.00 %	4 33.33 %	3 0.00 %	3 50.00 %	2	
S50U19	Sep 2019	1,102.10	1,103.10	-1 -0.09 %	47,933 3.02 %	46,530 6.27 %	43,784 5.38 %	41,550 2.26 %	40,632	
S50Z19	Dec 2019	1,101.70	1,102.60	-0.9 -0.08 %	11,971 1.28 %	11,820 8.28 %	10,916 4.50 %	10,446 0.30 %	10,415	
S50H20	Mar 2020	1,099.00	1,099.00	0 0 %	5,008 0.89 %	4,964 0.57 %	4,936 0.76 %	4,899 -0.14 %	4,906	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			12-Jun-19	11-Jun-19	Change	12-Jun-19 (+/-)	11-Jun-19 (+/-)	10-Jun-19 (+/-)	07-Jun-19 (+/-)	06-Jun-19	
BEMU19	Sep 2019	13,609	11.37	11.80	-0.43 -3.64 %	26,620 32.39 %	20,107 2.52 %	19,613 -2.49 %	20,114 53.40 %	13,112	
TRUEU19	Sep 2019	8,080	5.32	5.23	0.09 1.72 %	57,648 -0.78 %	58,101 -0.58 %	58,441 0.96 %	57,883 33.96 %	43,210	
TRUEM19	Jun 2019	8,005	5.30	5.22	0.08 1.53 %	64,052 -6.03 %	68,161 -6.14 %	72,619 -1.41 %	73,657 -13.34 %	85,000	
JASM19	Jun 2019	7,704	6.61	6.52	0.09 1.38 %	164,128 -2.11 %	167,660 0.62 %	166,624 -4.45 %	174,375 0.25 %	173,944	
SU19	Sep 2019	7,579	3.54	3.37	0.17 5.04 %	13,445 13.27 %	11,870 14.46 %	10,370 5.09 %	9,868 0.21 %	9,847	
JASU19	Sep 2019	6,015	6.62	6.53	0.09 1.38 %	64,314 10.29 %	58,311 0.95 %	57,760 12.85 %	51,185 52.14 %	33,643	
HMPROM19	Jun 2019	6,002	17.08	17.08	0.00 0.00 %	727 -89.19 %	6,727 -4.95 %	7,077 -2.75 %	7,277 5.05 %	6,927	
STPIU19	Sep 2019	5,001	7.12	6.97	0.15 2.15 %	7,108 16.35 %	6,109 -13.81 %	7,088 -18.40 %	8,686 50.64 %	5,766	
PTGU19	Sep 2019	4,796	16.40	17.40	-1.00 -5.75 %	9,546 1.08 %	9,444 0.35 %	9,411 13.81 %	8,269 43.46 %	5,764	
BEMZ19	Dec 2019	4,653	11.39	11.95	-0.56 -4.69 %	9,729 91.67 %	5,076 -0.02 %	5,077 0.02 %	5,076 0.00 %	5,076	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Jun-19	(+/-)	11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19	(+/-)	06-Jun-19	12-Jun-19	11-Jun-19	Change
SIRIU19	Sep 2019	500	321,861	0.16 %	321,361	0.33 %	320,298	0.18 %	319,738	0.31 %	318,738	1.38	1.39	-0.01 -0.7 %
JASM19	Jun 2019	7,704	164,128	-2.11 %	167,660	0.62 %	166,624	-4.45 %	174,375	0.25 %	173,944	6.61	6.52	0.09 1.38 %
TRUEZ19	Dec 2019	3	108,850	0.00 %	108,853	-3.12 %	112,353	-1.28 %	113,813	0.00 %	113,813	5.42	5.20	0.2 4.23 %
BLANDM19	Jun 2019	1,180	108,669	-1.00 %	109,770	-3.39 %	113,622	0.03 %	113,593	-0.87 %	114,588	1.64	1.63	0.01 0.61 %
TMBM19	Jun 2019	1,784	64,546	-2.36 %	66,103	-3.83 %	68,735	-3.62 %	71,319	-0.04 %	71,344	2.00	2.00	0 0 %
JASU19	Sep 2019	6,015	64,314	10.29 %	58,311	0.95 %	57,760	12.85 %	51,185	52.14 %	33,643	6.62	6.53	0.09 1.38 %
TRUEM19	Jun 2019	8,005	64,052	-6.03 %	68,161	-6.14 %	72,619	-1.41 %	73,657	-13.34 %	85,000	5.30	5.22	0.08 1.53 %
TRUEU19	Sep 2019	8,080	57,648	-0.78 %	58,101	-0.58 %	58,441	0.96 %	57,883	33.96 %	43,210	5.32	5.23	0.09 1.72 %
APU19	Sep 2019	0	51,444	0.00 %	51,444	0.98 %	50,944	0.00 %	50,944	0.02 %	50,934	7.76	7.78	-0.02 -0.3 %
TMBU19	Sep 2019	3,167	41,284	2.55 %	40,256	-4.46 %	42,135	1.01 %	41,713	0.76 %	41,399	2.00	2.00	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	4.42	0.24	5.74
S	3.52	0.14	4.14
BJC	49.25	1.50	3.14
TRUE	5.35	0.15	2.88
DTAC	52.25	1.25	2.45
STA	13.00	0.30	2.36
STPI	7.40	0.15	2.07
STEC	26.25	0.50	1.94
GLOBAL	17.70	0.30	1.72
EGCO	317.00	5.00	1.60

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	16.30	-1.00	-5.78
BEM	11.40	-0.60	-5.00
BEC	9.25	-0.35	-3.65
SAMART	8.05	-0.25	-3.01
BGRIM	33.75	-0.75	-2.17
KCE	18.50	-0.40	-2.12
THAI	10.20	-0.20	-1.92
SAWAD	53.25	-0.75	-1.39
ORI	7.50	-0.10	-1.32
AMATA	23.00	-0.30	-1.29

## 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
12/06/2019	39,631	34,652	4,979	15,816	17,086	-1,270	55,154	58,863	-3,709	110,601	335,264

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/06/2019	10,797	3,618	7,179	11,166	10,954	212	15,127	22,518	-7,391	37,090	55,063

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/06/2019	0	0	0	30	1,780	-1,750	3,695	1,945	1,750	3,725	28,699