

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jun-19	12-Jun-19	Change	13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19
S50M19	Jun 2019	1,109.80	1,107.60	2.2 0.2 %	264,974	-1.90 %	270,114	-3.75 %	280,625	0.24 %	279,948	-2.62 %	287,466
S50N19	Jul 2019	1,108.70	1,106.50	2.2 0.2 %	234	0.00 %	234	1.74 %	230	1.32 %	227	0.00 %	227
S50Q19	Aug 2019	1,107.70	1,105.50	2.2 0.2 %	4	0.00 %	4	0.00 %	4	33.33 %	3	0.00 %	3
S50U19	Sep 2019	1,104.60	1,102.10	2.5 0.23 %	48,717	1.64 %	47,933	3.02 %	46,530	6.27 %	43,784	5.38 %	41,550
S50Z19	Dec 2019	1,104.60	1,101.70	2.9 0.26 %	12,469	4.16 %	11,971	1.28 %	11,820	8.28 %	10,916	4.50 %	10,446
S50H20	Mar 2020	1,101.10	1,099.00	2.1 0.19 %	5,053	0.90 %	5,008	0.89 %	4,964	0.57 %	4,936	0.76 %	4,899

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jun-19	12-Jun-19	Change	13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19
IRPCU19	Sep 2019	18,410	4.78	4.84	-0.06 -1.24 %	36,096	58.85 %	22,723	0.19 %	22,679	-1.61 %	23,049	-5.91 %	24,496
BEMU19	Sep 2019	14,375	11.38	11.37	0.01 0.09 %	29,873	12.22 %	26,620	32.39 %	20,107	2.52 %	19,613	-2.49 %	20,114
PTGU19	Sep 2019	10,977	17.20	16.40	0.80 4.88 %	7,663	-19.73 %	9,546	1.08 %	9,444	0.35 %	9,411	13.81 %	8,269
PRMZ19	Dec 2019	8,840	7.04	7.14	-0.10 -1.40 %	21,340	70.72 %	12,500	38.89 %	9,000	0.00 %	0	0.00 %	0
PTTGCU19	Sep 2019	7,953	62.00	61.10	0.90 1.47 %	14,072	114.91 %	6,548	-4.09 %	6,827	-2.94 %	7,034	4.55 %	6,728
JASU19	Sep 2019	7,735	6.64	6.62	0.02 0.30 %	70,929	10.29 %	64,314	10.29 %	58,311	0.95 %	57,760	12.85 %	51,185
PTTGCM19	Jun 2019	7,263	63.08	62.20	0.88 1.41 %	4,792	-59.09 %	11,713	-1.54 %	11,896	-0.91 %	12,005	-1.07 %	12,135
CKPU19	Sep 2019	6,696	6.52	6.50	0.02 0.31 %	14,705	-2.69 %	15,111	15.52 %	13,081	-6.74 %	14,027	-0.21 %	14,056
BANPUZ19	Dec 2019	6,011	14.57	14.64	-0.07 -0.48 %	20,174	42.44 %	14,163	0.00 %	14,163	0.01 %	14,161	0.00 %	14,161
SUPERZ19	Dec 2019	6,000	0.67	0.67	0.00 0.00 %	11,000	120.00 %	5,000	66.67 %	3,000	200.00 %	1,000	0.00 %	0

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19	(+/-)	10-Jun-19	(+/-)	07-Jun-19	13-Jun-19	12-Jun-19	Change
SIRIU19	Sep 2019	520	322,367	0.16 %	321,861	0.16 %	321,361	0.33 %	320,298	0.18 %	319,738	1.40	1.38	0.02 1.45 %
JASM19	Jun 2019	297	164,195	0.04 %	164,128	-2.11 %	167,660	0.62 %	166,624	-4.45 %	174,375	6.60	6.61	-0.01 -0.2 %
TRUEZ19	Dec 2019	0	108,850	0.00 %	108,850	0.00 %	108,853	-3.12 %	112,353	-1.28 %	113,813	5.32	5.42	-0.1 -1.9 %
BLANDM19	Jun 2019	2,670	108,021	-0.60 %	108,669	-1.00 %	109,770	-3.39 %	113,622	0.03 %	113,593	1.64	1.64	0 0 %
JASU19	Sep 2019	7,735	70,929	10.29 %	64,314	10.29 %	58,311	0.95 %	57,760	12.85 %	51,185	6.64	6.62	0.02 0.3 %
TRUEM19	Jun 2019	698	64,532	0.75 %	64,052	-6.03 %	68,161	-6.14 %	72,619	-1.41 %	73,657	5.32	5.30	0.02 0.38 %
TMBM19	Jun 2019	531	64,034	-0.79 %	64,546	-2.36 %	66,103	-3.83 %	68,735	-3.62 %	71,319	2.00	2.00	0 0 %
TRUEU19	Sep 2019	1,115	58,689	1.81 %	57,648	-0.78 %	58,101	-0.58 %	58,441	0.96 %	57,883	5.34	5.32	0.02 0.38 %
APU19	Sep 2019	0	51,444	0.00 %	51,444	0.00 %	51,444	0.98 %	50,944	0.00 %	50,944	7.90	7.76	0.1 1.8 %
TMBU19	Sep 2019	1,512	39,796	-3.60 %	41,284	2.55 %	40,256	-4.46 %	42,135	1.01 %	41,713	2.00	2.00	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	17.20	0.90	5.52
COM7	21.30	0.70	3.40
GUNKUL	3.08	0.10	3.36
ORI	7.75	0.25	3.33
SAWAD	54.50	1.25	2.35
BEC	9.45	0.20	2.16
STEC	26.75	0.50	1.90
SAMART	8.20	0.15	1.86
CPF	28.75	0.50	1.77
HMPRO	17.60	0.30	1.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	51.75	-1.75	-3.27
BANPU	14.50	-0.40	-2.68
ROBINS	55.75	-1.50	-2.62
GFPT	16.10	-0.40	-2.42
SPRC	9.35	-0.20	-2.09
GULF	108.50	-2.00	-1.81
S	3.46	-0.06	-1.70
RATCH	64.25	-1.00	-1.53
PRM	7.05	-0.10	-1.40
EGCO	313.00	-4.00	-1.26

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
13/06/2019	41,725	48,058	-6,333	29,274	32,732	-3,458	92,130	82,339	9,791	163,129	331,451

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/06/2019	6,515	4,635	1,880	6,794	8,460	-1,666	14,350	14,564	-214	27,659	56,651

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/06/2019	0	0	0	176	1,844	-1,668	4,056	2,388	1,668	4,232	30,096