

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		14-Jun-19	13-Jun-19	Change	14-Jun-19 (+/-)	13-Jun-19 (+/-)	12-Jun-19 (+/-)	11-Jun-19 (+/-)	10-Jun-19	
S50M19	Jun 2019	1,107.00	1,109.80	-2.8 -0.25 %	263,870 -0.42 %	264,974 -1.90 %	270,114 -3.75 %	280,625 0.24 %	279,948	
S50U19	Sep 2019	1,101.50	1,104.60	-3.1 -0.28 %	49,642 1.90 %	48,717 1.64 %	47,933 3.02 %	46,530 6.27 %	43,784	
S50Z19	Dec 2019	1,101.40	1,104.60	-3.2 -0.29 %	12,649 1.44 %	12,469 4.16 %	11,971 1.28 %	11,820 8.28 %	10,916	
S50H20	Mar 2020	1,098.30	1,101.10	-2.8 -0.25 %	5,042 -0.22 %	5,053 0.90 %	5,008 0.89 %	4,964 0.57 %	4,936	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			14-Jun-19	13-Jun-19	Change	14-Jun-19 (+/-)	13-Jun-19 (+/-)	12-Jun-19 (+/-)	11-Jun-19 (+/-)	10-Jun-19	
JASU19	Sep 2019	34,821	6.42	6.64	-0.22 -3.31 %	44,837 -36.79 %	70,929 10.29 %	64,314 10.29 %	58,311 0.95 %	57,760	
WHAU19	Sep 2019	21,532	4.47	4.30	0.17 3.95 %	30,596 13.41 %	26,978 3.21 %	26,138 3.79 %	25,184 4.58 %	24,081	
BANPUH20	Mar 2020	21,000	14.12	14.25	-0.13 -0.91 %	4,076 -42.40 %	7,076 202.26 %	2,341 202.26 %	76 0.00 %	76	
WHAM19	Jun 2019	9,362	4.54	4.40	0.14 3.18 %	13,069 -24.63 %	17,340 12.91 %	15,358 -13.99 %	17,856 -8.12 %	19,434	
CKPU19	Sep 2019	8,061	6.68	6.52	0.16 2.45 %	14,738 0.22 %	14,705 -2.69 %	15,111 15.52 %	13,081 -6.74 %	14,027	
BEMU19	Sep 2019	8,057	11.45	11.38	0.07 0.62 %	25,919 -13.24 %	29,873 12.22 %	26,620 32.39 %	20,107 2.52 %	19,613	
AMATAU19	Sep 2019	5,640	23.40	23.30	0.10 0.43 %	1,853 -16.68 %	2,224 -3.85 %	2,313 -13.89 %	2,686 28.95 %	2,083	
BTSU19	Sep 2019	5,007	11.55	11.40	0.15 1.32 %	18,227 -0.03 %	18,233 14.44 %	15,933 14.35 %	13,933 134.88 %	5,932	
TIPLU19	Sep 2019	4,624	1.99	2.02	-0.03 -1.49 %	13,529 -9.29 %	14,915 0.02 %	14,912 18.09 %	12,628 15.68 %	10,916	
ITDH20	Mar 2020	4,500	2.37	2.40	-0.03 -1.25 %	5,001 0.00 %	5,001 0.00 %	5,001 0.00 %	5,001 100.00 %	1	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Jun-19	(+/-)	13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19	(+/-)	10-Jun-19	14-Jun-19	13-Jun-19	Change
SIRIU19	Sep 2019	2	322,369	0.00 %	322,367	0.16 %	321,861	0.16 %	321,361	0.33 %	320,298	1.38	1.40	-0.02 -1.4 %
JASM19	Jun 2019	3,217	167,282	1.88 %	164,195	0.04 %	164,128	-2.11 %	167,660	0.62 %	166,624	6.46	6.60	-0.1 -2.1 %
TRUEZ19	Dec 2019	3	108,853	0.00 %	108,850	0.00 %	108,850	0.00 %	108,853	-3.12 %	112,353	5.32	5.32	0 0 %
BLANDM19	Jun 2019	2,808	105,392	-2.43 %	108,021	-0.60 %	108,669	-1.00 %	109,770	-3.39 %	113,622	1.65	1.64	0.01 0.61 %
SIRIZ19	Dec 2019	1,000	92,863	1.09 %	91,863	0.00 %	91,863	0.00 %	91,863	0.00 %	91,863	1.34	1.36	-0.02 -1.5 %
TRUEM19	Jun 2019	405	64,307	-0.35 %	64,532	0.75 %	64,052	-6.03 %	68,161	-6.14 %	72,619	5.32	5.32	0 0 %
TMBM19	Jun 2019	395	64,089	0.09 %	64,034	-0.79 %	64,546	-2.36 %	66,103	-3.83 %	68,735	1.98	2.00	-0.02 -1 %
TRUEU19	Sep 2019	2,101	57,727	-1.64 %	58,689	1.81 %	57,648	-0.78 %	58,101	-0.58 %	58,441	5.31	5.34	-0.03 -0.6 %
APU19	Sep 2019	2	51,446	0.00 %	51,444	0.00 %	51,444	0.00 %	51,444	0.98 %	50,944	7.73	7.90	-0.2 -2.2 %
JASU19	Sep 2019	34,821	44,837	-36.79 %	70,929	10.29 %	64,314	10.29 %	58,311	0.95 %	57,760	6.42	6.64	-0.2 -3.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	17.50	0.80	4.79
WHA	4.56	0.16	3.64
GUNKUL	3.18	0.10	3.25
CKP	6.70	0.15	2.29
GLOW	86.00	1.75	2.08
COM7	21.70	0.40	1.88
BEM	11.50	0.20	1.77
EA	52.50	0.75	1.45
TTW	14.00	0.20	1.45
AMATA	23.50	0.30	1.29

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	6.40	-0.25	-3.76
ERW	6.50	-0.15	-2.26
KCE	18.20	-0.40	-2.15
QH	3.08	-0.06	-1.91
ITD	2.34	-0.04	-1.68
VGI	9.45	-0.15	-1.56
PLANB	6.70	-0.10	-1.47
PSH	21.30	-0.30	-1.39
TCAP	56.00	-0.75	-1.32
KTC	41.25	-0.50	-1.20

## 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
14/06/2019	34,951	37,567	-2,616	24,669	19,840	4,829	62,662	64,875	-2,213	122,282	331,441

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/06/2019	12,680	4,544	8,136	12,494	12,024	470	13,922	22,528	-8,606	39,096	61,742

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/06/2019	0	0	0	278	1,409	-1,131	3,134	2,003	1,131	3,412	31,441