

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Jun-19	14-Jun-19	Change	17-Jun-19	(+/-)	14-Jun-19	(+/-)	13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19
S50M19	Jun 2019	1,101.60	1,107.00	-5.4 -0.49 %	258,211	-2.14 %	263,870	-0.42 %	264,974	-1.90 %	270,114	-3.75 %	280,625
S50N19	Jul 2019	1,100.50	1,105.90	-5.4 -0.49 %	234	0.00 %	234	0.00 %	234	0.00 %	234	1.74 %	230
S50U19	Sep 2019	1,096.00	1,101.50	-5.5 -0.5 %	50,862	2.46 %	49,642	1.90 %	48,717	1.64 %	47,933	3.02 %	46,530
S50Z19	Dec 2019	1,096.00	1,101.40	-5.4 -0.49 %	12,875	1.79 %	12,649	1.44 %	12,469	4.16 %	11,971	1.28 %	11,820
S50H20	Mar 2020	1,093.20	1,098.30	-5.1 -0.46 %	5,181	2.76 %	5,042	-0.22 %	5,053	0.90 %	5,008	0.89 %	4,964

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jun-19	14-Jun-19	Change	17-Jun-19	(+/-)	14-Jun-19	(+/-)	13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19
WHAU19	Sep 2019	21,257	4.62	4.47	0.15 3.36 %	41,375	35.23 %	30,596	13.41 %	26,978	3.21 %	26,138	3.79 %	25,184
LHU19	Sep 2019	17,280	10.76	11.00	-0.24 -2.18 %	25,141	60.98 %	15,617	15.54 %	13,517	0.24 %	13,485	-1.48 %	13,687
LHZ19	Dec 2019	16,400	10.74	11.01	-0.27 -2.45 %	16,700	240.00 %	500	-16.67 %	600	0.00 %	600	0.00 %	600
BEMU19	Sep 2019	9,041	11.50	11.45	0.05 0.44 %	30,944	19.39 %	25,919	-13.24 %	29,873	12.22 %	26,620	32.39 %	20,107
SU19	Sep 2019	6,008	3.61	3.50	0.11 3.14 %	20,827	23.72 %	16,834	25.15 %	13,451	0.04 %	13,445	13.27 %	11,870
BANPUH20	Mar 2020	5,993	13.94	14.12	-0.18 -1.27 %	2,083	-48.90 %	4,076	-42.40 %	7,076	202.26 %	2,341	380.26 %	76
GUNKULM19	Jun 2019	5,636	3.24	3.18	0.06 1.89 %	13,303	36.90 %	9,717	-26.75 %	13,266	3.67 %	12,796	4.11 %	12,291
CPALLH20	Mar 2020	5,012	82.77	82.97	-0.20 -0.24 %	6,838	16.57 %	5,866	1.38 %	5,786	-22.29 %	7,446	0.00 %	7,446
TRUEU19	Sep 2019	4,485	5.30	5.31	-0.01 -0.19 %	56,916	-1.40 %	57,727	-1.64 %	58,689	1.81 %	57,648	-0.78 %	58,101
CPALLU19	Sep 2019	4,112	82.36	82.75	-0.39 -0.47 %	5,245	-15.59 %	6,214	4.98 %	5,919	-7.27 %	6,383	5.70 %	6,039

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			17-Jun-19	(+/-)	14-Jun-19	(+/-)	13-Jun-19	(+/-)	12-Jun-19	(+/-)	11-Jun-19	17-Jun-19	14-Jun-19	Change
SIRIU19	Sep 2019	581	321,889	-0.15 %	322,369	0.00 %	322,367	0.16 %	321,861	0.16 %	321,361	1.37	1.38	-0.01 -0.7 %
JASM19	Jun 2019	3,508	165,738	-0.92 %	167,282	1.88 %	164,195	0.04 %	164,128	-2.11 %	167,660	6.30	6.46	-0.2 -2.5 %
TRUEZ19	Dec 2019	66	108,919	0.06 %	108,853	0.00 %	108,850	0.00 %	108,850	0.00 %	108,853	5.34	5.32	0.02 0.38 %
BLANDM19	Jun 2019	1,253	104,512	-0.83 %	105,392	-2.43 %	108,021	-0.60 %	108,669	-1.00 %	109,770	1.64	1.65	-0.01 -0.6 %
SIRIZ19	Dec 2019	2,000	94,863	2.15 %	92,863	1.09 %	91,863	0.00 %	91,863	0.00 %	91,863	1.34	1.34	0 0 %
TMBM19	Jun 2019	161	64,199	0.17 %	64,089	0.09 %	64,034	-0.79 %	64,546	-2.36 %	66,103	1.98	1.98	0 0 %
TRUEM19	Jun 2019	2,382	63,046	-1.96 %	64,307	-0.35 %	64,532	0.75 %	64,052	-6.03 %	68,161	5.25	5.32	-0.07 -1.3 %
TRUEU19	Sep 2019	4,485	56,916	-1.40 %	57,727	-1.64 %	58,689	1.81 %	57,648	-0.78 %	58,101	5.30	5.31	-0.01 -0.2 %
APU19	Sep 2019	0	51,446	0.00 %	51,446	0.00 %	51,444	0.00 %	51,444	0.00 %	51,444	7.75	7.73	0.02 0.26 %
JASU19	Sep 2019	3,178	43,406	-3.19 %	44,837	-36.79 %	70,929	10.29 %	64,314	10.29 %	58,311	6.30	6.42	-0.1 -1.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	226.00	8.00	3.67
SUPER	0.68	0.02	3.03
WHA	4.68	0.12	2.63
S	3.58	0.08	2.29
BGRIM	34.25	0.75	2.24
PLANB	6.85	0.15	2.24
BCPG	19.10	0.40	2.14
GPSC	60.00	1.25	2.13
STPI	7.55	0.15	2.03
KTC	42.00	0.75	1.82

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSH	20.50	-0.80	-3.76
LH	10.90	-0.40	-3.54
BEC	9.05	-0.30	-3.21
TASCO	18.90	-0.60	-3.08
CBG	66.50	-2.00	-2.92
HANA	25.25	-0.75	-2.88
MINT	38.75	-0.75	-1.90
TRUE	5.20	-0.10	-1.89
CPF	28.25	-0.50	-1.74
EPG	5.70	-0.10	-1.72

## 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
17/06/2019	33,254	38,171	-4,917	23,934	25,208	-1,274	80,532	74,341	6,191	137,720	327,367

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2019	4,513	18,707	-14,194	15,637	15,353	284	29,404	15,494	13,910	49,554	56,415

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2019	0	0	0	1,455	496	959	3,099	4,058	-959	4,554	30,096