

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		18-Jun-19	17-Jun-19	Change	18-Jun-19 (+/-)	17-Jun-19 (+/-)	14-Jun-19 (+/-)	13-Jun-19 (+/-)	12-Jun-19	
S50M19	Jun 2019	1,116.90	1,101.60	15.3 1.39 %	270,351 4.70 %	258,211 -2.14 %	263,870 -0.42 %	264,974 -1.90 %	270,114	
S50N19	Jul 2019	1,115.80	1,100.50	15.3 1.39 %	247 5.56 %	234 0.00 %	234 0.00 %	234 0.00 %	234	
S50Q19	Aug 2019	1,114.80	1,099.50	15.3 1.39 %	4 0.00 %	4 0.00 %	4 0.00 %	4 0.00 %	4	
S50U19	Sep 2019	1,111.50	1,096.00	15.5 1.41 %	60,509 18.97 %	50,862 2.46 %	49,642 1.90 %	48,717 1.64 %	47,933	
S50Z19	Dec 2019	1,111.00	1,096.00	15 1.37 %	14,008 8.80 %	12,875 1.79 %	12,649 1.44 %	12,469 4.16 %	11,971	
S50H20	Mar 2020	1,107.70	1,093.20	14.5 1.33 %	5,176 -0.10 %	5,181 2.76 %	5,042 -0.22 %	5,053 0.90 %	5,008	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			18-Jun-19	17-Jun-19	Change	18-Jun-19 (+/-)	17-Jun-19 (+/-)	14-Jun-19 (+/-)	13-Jun-19 (+/-)	12-Jun-19	
JASU19	Sep 2019	27,303	6.62	6.30	0.32 5.08 %	64,646 48.93 %	43,406 -3.19 %	44,837 -36.79 %	70,929 10.29 %	64,314	
AOTU19	Sep 2019	12,319	67.55	66.25	1.30 1.96 %	13,014 182.97 %	4,599 17.08 %	3,928 11.62 %	3,519 -2.92 %	3,625	
TRUEH20	Mar 2020	12,003	5.28	5.25	0.03 0.57 %	4,051 -42.52 %	7,048 7.72 %	6,543 8.27 %	6,043 -1.31 %	6,123	
WHAU19	Sep 2019	11,180	4.70	4.62	0.08 1.73 %	46,198 11.66 %	41,375 35.23 %	30,596 13.41 %	26,978 3.21 %	26,138	
BEMZ19	Dec 2019	11,000	11.63	11.48	0.15 1.31 %	20,740 112.94 %	9,740 0.11 %	9,729 0.00 %	9,729 0.00 %	9,729	
BEMU19	Sep 2019	10,625	11.70	11.50	0.20 1.74 %	34,962 12.98 %	30,944 19.39 %	25,919 -13.24 %	29,873 12.22 %	26,620	
LHZ19	Dec 2019	5,800	10.75	10.74	0.01 0.09 %	11,100 -33.53 %	16,700 240.00 %	500 -16.67 %	600 0.00 %	600	
TRUEZ19	Dec 2019	5,560	5.28	5.34	-0.06 -1.12 %	105,279 -3.34 %	108,919 0.06 %	108,853 0.00 %	108,850 0.00 %	108,850	
JASM19	Jun 2019	5,492	6.71	6.30	0.41 6.51 %	164,286 -0.88 %	165,738 -0.92 %	167,282 1.88 %	164,195 0.04 %	164,128	
BECU19	Sep 2019	5,205	8.75	9.23	-0.48 -5.20 %	5,033 -12.32 %	5,740 -4.87 %	6,034 0.48 %	6,005 8.75 %	5,522	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*18-Jun-19	(+/-)	17-Jun-19	(+/-)	14-Jun-19	(+/-)	13-Jun-19	(+/-)	12-Jun-19	18-Jun-19	17-Jun-19	Change
SIRIU19	Sep 2019	5,045	322,913	0.32 %	321,889	-0.15 %	322,369	0.00 %	322,367	0.16 %	321,861	1.38	1.37	0.01 0.73 %
JASM19	Jun 2019	5,492	164,286	-0.88 %	165,738	-0.92 %	167,282	1.88 %	164,195	0.04 %	164,128	6.71	6.30	0.4 6.51 %
TRUEZ19	Dec 2019	5,560	105,279	-3.34 %	108,919	0.06 %	108,853	0.00 %	108,850	0.00 %	108,850	5.28	5.34	-0.06 -1.1 %
BLANDM19	Jun 2019	2,159	102,482	-1.94 %	104,512	-0.83 %	105,392	-2.43 %	108,021	-0.60 %	108,669	1.63	1.64	-0.01 -0.6 %
SIRIZ19	Dec 2019	0	94,863	0.00 %	94,863	2.15 %	92,863	1.09 %	91,863	0.00 %	91,863	1.34	1.34	0 0 %
JASU19	Sep 2019	27,303	64,646	48.93 %	43,406	-3.19 %	44,837	-36.79 %	70,929	10.29 %	64,314	6.62	6.30	0.3 5.08 %
TRUEM19	Jun 2019	1,970	62,165	-1.40 %	63,046	-1.96 %	64,307	-0.35 %	64,532	0.75 %	64,052	5.28	5.25	0.03 0.57 %
TMBM19	Jun 2019	2,687	61,657	-3.96 %	64,199	0.17 %	64,089	0.09 %	64,034	-0.79 %	64,546	2.00	1.98	0.02 1.01 %
TRUEU19	Sep 2019	3,032	59,601	4.72 %	56,916	-1.40 %	57,727	-1.64 %	58,689	1.81 %	57,648	5.30	5.30	0 0 %
APU19	Sep 2019	1,000	51,446	0.00 %	51,446	0.00 %	51,446	0.00 %	51,444	0.00 %	51,444	7.78	7.75	0.03 0.39 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	71.50	5.00	7.52
JAS	6.75	0.45	7.14
SAMART	8.60	0.40	4.88
COM7	22.70	1.00	4.61
GFPT	17.00	0.60	3.66
THANI	6.35	0.20	3.25
GULF	113.50	3.00	2.71
MAJOR	29.75	0.75	2.59
PTTEP	130.00	3.00	2.36
AOT	68.00	1.50	2.26

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.75	-0.30	-3.31
BEAUTY	4.34	-0.10	-2.25
SUPER	0.67	-0.01	-1.47
PRM	7.00	-0.10	-1.41
STPI	7.45	-0.10	-1.32
PTG	16.90	-0.20	-1.17
S	3.54	-0.04	-1.12
HANA	25.00	-0.25	-0.99
TVO	26.75	-0.25	-0.93
SPALI	22.50	-0.20	-0.88

## 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
18/06/2019	74,839	46,159	28,680	49,935	60,553	-10,618	104,943	123,005	-18,062	229,717	350,295

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/06/2019	13,154	3,724	9,430	10,037	11,764	-1,727	15,711	23,414	-7,703	38,902	57,705

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/06/2019	0	0	0	3,608	871	2,737	3,126	5,863	-2,737	6,734	27,705