

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		19-Jun-19	18-Jun-19	Change	19-Jun-19 (+/-)	18-Jun-19 (+/-)	17-Jun-19 (+/-)	14-Jun-19 (+/-)	13-Jun-19	
S50M19	Jun 2019	1,136.30	1,116.90	19.4 1.74 %	277,429 2.62 %	270,351 4.70 %	258,211 -2.14 %	263,870 -0.42 %	264,974	
S50N19	Jul 2019	1,136.00	1,115.80	20.2 1.81 %	313 26.72 %	247 5.56 %	234 0.00 %	234 0.00 %	234	
S50Q19	Aug 2019	1,134.20	1,114.80	19.4 1.74 %	3 -25.00 %	4 0.00 %	4 0.00 %	4 0.00 %	4	
S50U19	Sep 2019	1,130.80	1,111.50	19.3 1.74 %	71,376 17.96 %	60,509 18.97 %	50,862 2.46 %	49,642 1.90 %	48,717	
S50Z19	Dec 2019	1,130.70	1,111.00	19.7 1.77 %	14,944 6.68 %	14,008 8.80 %	12,875 1.79 %	12,649 1.44 %	12,469	
S50H20	Mar 2020	1,127.80	1,107.70	20.1 1.81 %	5,449 5.27 %	5,176 -0.10 %	5,181 2.76 %	5,042 -0.22 %	5,053	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			19-Jun-19	18-Jun-19	Change	19-Jun-19 (+/-)	18-Jun-19 (+/-)	17-Jun-19 (+/-)	14-Jun-19 (+/-)	13-Jun-19	
AOTU19	Sep 2019	31,997	73.71	67.55	6.16 9.12 %	31,056 138.64 %	13,014 182.97 %	4,599 17.08 %	3,928 11.62 %	3,519	
PLANBU19	Sep 2019	17,277	7.24	6.98	0.26 3.72 %	20,430 19.79 %	17,055 13.29 %	15,054 3.48 %	14,548 3.67 %	14,033	
IRPCU19	Sep 2019	17,040	5.00	4.77	0.23 4.82 %	24,884 -31.36 %	36,254 0.05 %	36,237 0.04 %	36,221 0.35 %	36,096	
TRUEU19	Sep 2019	15,852	5.54	5.30	0.24 4.53 %	58,049 -2.60 %	59,601 4.72 %	56,916 -1.40 %	57,727 -1.64 %	58,689	
BANPUH20	Mar 2020	12,105	14.39	14.07	0.32 2.27 %	7,076 42.35 %	4,971 138.65 %	2,083 -48.90 %	4,076 -42.40 %	7,076	
SUPERU19	Sep 2019	11,293	0.69	0.69	0.00 0.00 %	19,561 73.47 %	11,276 0.49 %	11,221 0.37 %	11,180 9.93 %	10,170	
JASU19	Sep 2019	10,596	6.70	6.62	0.08 1.21 %	73,158 13.17 %	64,646 48.93 %	43,406 -3.19 %	44,837 -36.79 %	70,929	
BLANDU19	Sep 2019	10,267	1.57	1.61	-0.04 -2.48 %	18,096 -28.20 %	25,204 -9.02 %	27,704 3.76 %	26,701 9.77 %	24,324	
QHU19	Sep 2019	8,758	3.07	3.01	0.06 1.99 %	15,164 9.14 %	13,894 15.65 %	12,014 14.82 %	10,463 23.31 %	8,485	
BEMU19	Sep 2019	8,643	11.81	11.70	0.11 0.94 %	29,969 -14.28 %	34,962 12.98 %	30,944 19.39 %	25,919 -13.24 %	29,873	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	(+/-)	14-Jun-19	(+/-)	13-Jun-19	19-Jun-19	18-Jun-19	Change
SIRIU19	Sep 2019	665	323,570	0.20 %	322,913	0.32 %	321,889	-0.15 %	322,369	0.00 %	322,367	1.40	1.38	0.02 1.45 %
JASM19	Jun 2019	526	164,782	0.30 %	164,286	-0.88 %	165,738	-0.92 %	167,282	1.88 %	164,195	6.75	6.71	0.04 0.6 %
TRUEZ19	Dec 2019	2,640	103,912	-1.30 %	105,279	-3.34 %	108,919	0.06 %	108,853	0.00 %	108,850	5.50	5.28	0.2 4.17 %
BLANDM19	Jun 2019	2,264	100,480	-1.95 %	102,482	-1.94 %	104,512	-0.83 %	105,392	-2.43 %	108,021	1.64	1.63	0.01 0.61 %
SIRIZ19	Dec 2019	0	94,863	0.00 %	94,863	0.00 %	94,863	2.15 %	92,863	1.09 %	91,863	1.35	1.34	0.01 0.75 %
JASU19	Sep 2019	10,596	73,158	13.17 %	64,646	48.93 %	43,406	-3.19 %	44,837	-36.79 %	70,929	6.70	6.62	0.08 1.21 %
TMBM19	Jun 2019	2,754	59,094	-4.16 %	61,657	-3.96 %	64,199	0.17 %	64,089	0.09 %	64,034	2.00	2.00	0 0 %
TRUEU19	Sep 2019	15,852	58,049	-2.60 %	59,601	4.72 %	56,916	-1.40 %	57,727	-1.64 %	58,689	5.54	5.30	0.2 4.53 %
TRUEM19	Jun 2019	5,955	57,826	-6.98 %	62,165	-1.40 %	63,046	-1.96 %	64,307	-0.35 %	64,532	5.50	5.28	0.2 4.17 %
APU19	Sep 2019	78	51,523	0.15 %	51,446	0.00 %	51,446	0.00 %	51,446	0.00 %	51,444	7.78	7.78	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	73.75	5.75	8.46
PTG	18.10	1.20	7.10
KCE	19.20	1.20	6.67
PSL	7.75	0.45	6.16
THAI	10.90	0.60	5.83
PRM	7.40	0.40	5.71
SGP	10.50	0.50	5.00
HANA	26.25	1.25	5.00
TRUE	5.55	0.25	4.72
ITD	2.44	0.10	4.27

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	9.00	-0.40	-4.26
CHG	2.20	-0.08	-3.51
DTAC	50.50	-1.50	-2.88
COM7	22.30	-0.40	-1.76
EGCO	319.00	-4.00	-1.24
VNG	5.05	-0.05	-0.98
BDMS	25.75	-0.25	-0.96
AEONTS	225.00	-2.00	-0.88
JAS	6.70	-0.05	-0.74
TTW	13.70	-0.10	-0.72

## 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
19/06/2019	80,343	72,123	8,220	55,736	63,800	-8,064	112,793	112,949	-156	248,872	369,514

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/06/2019	12,719	18,323	-5,604	19,542	19,872	-330	31,640	25,706	5,934	63,901	55,991

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/06/2019	0	0	0	2,730	737	1,993	2,717	4,710	-1,993	5,447	28,565