

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		20-Jun-19	19-Jun-19	Change		20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	(+/-)	14-Jun-19
S50M19	Jun 2019	1,149.80	1,136.30	13.5	1.19 %	286,030	3.10 %	277,429	2.62 %	270,351	4.70 %	258,211	-2.14 %	263,870
S50N19	Jul 2019	1,148.80	1,136.00	12.8	1.13 %	333	6.39 %	313	26.72 %	247	5.56 %	234	0.00 %	234
S50Q19	Aug 2019	1,147.80	1,134.20	13.6	1.2 %	4	33.33 %	3	-25.00 %	4	0.00 %	4	0.00 %	4
S50U19	Sep 2019	1,144.40	1,130.80	13.6	1.2 %	79,108	10.83 %	71,376	17.96 %	60,509	18.97 %	50,862	2.46 %	49,642
S50Z19	Dec 2019	1,144.40	1,130.70	13.7	1.21 %	15,953	6.75 %	14,944	6.68 %	14,008	8.80 %	12,875	1.79 %	12,649
S50H20	Mar 2020	1,141.00	1,127.80	13.2	1.17 %	5,505	1.03 %	5,449	5.27 %	5,176	-0.10 %	5,181	2.76 %	5,042

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			20-Jun-19	19-Jun-19	Change		20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	(+/-)	14-Jun-19
LHZ19	Dec 2019	42,000	10.87	10.81	0.06	0.56 %	52,400	385.19 %	10,800	-2.70 %	11,100	-33.53 %	16,700	240.00 %	500
BEMU19	Sep 2019	27,291	11.38	11.81	-0.43	-3.64 %	35,198	17.45 %	29,969	-14.28 %	34,962	12.98 %	30,944	19.39 %	25,919
TIPLM19	Jun 2019	24,830	1.97	1.97	0.00	0.00 %	27,492	-0.34 %	27,586	-0.89 %	27,833	-0.25 %	27,904	0.01 %	27,900
WHAU19	Sep 2019	18,746	4.66	4.71	-0.05	-1.06 %	58,073	22.87 %	47,265	2.31 %	46,198	11.66 %	41,375	35.23 %	30,596
AOTU19	Sep 2019	16,178	74.50	73.71	0.79	1.07 %	41,796	34.58 %	31,056	138.64 %	13,014	182.97 %	4,599	17.08 %	3,928
PLANBU19	Sep 2019	16,141	7.35	7.24	0.11	1.52 %	25,493	24.78 %	20,430	19.79 %	17,055	13.29 %	15,054	3.48 %	14,548
BEMZ19	Dec 2019	16,020	11.43	11.82	-0.39	-3.30 %	12,760	-36.96 %	20,240	-2.41 %	20,740	112.94 %	9,740	0.11 %	9,729
JASU19	Sep 2019	14,697	6.71	6.70	0.01	0.15 %	85,332	16.64 %	73,158	13.17 %	64,646	48.93 %	43,406	-3.19 %	44,837
LHU19	Sep 2019	10,968	10.94	10.80	0.14	1.30 %	32,263	29.51 %	24,912	13.54 %	21,942	-12.72 %	25,141	60.98 %	15,617
BANPUH20	Mar 2020	10,001	14.45	14.39	0.06	0.42 %	3,077	-56.51 %	7,076	42.35 %	4,971	138.65 %	2,083	-48.90 %	4,076

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	(+/-)	14-Jun-19	20-Jun-19	19-Jun-19	Change	
SIRIU19	Sep 2019	3,040	323,610	0.01 %	323,570	0.20 %	322,913	0.32 %	321,889	-0.15 %	322,369	1.40	1.40	0	0 %
JASM19	Jun 2019	844	163,960	-0.50 %	164,782	0.30 %	164,286	-0.88 %	165,738	-0.92 %	167,282	6.73	6.75	-0.02	-0.3 %
TRUEZ19	Dec 2019	2,600	103,312	-0.58 %	103,912	-1.30 %	105,279	-3.34 %	108,919	0.06 %	108,853	5.69	5.50	0.2	3.45 %
BLANDM19	Jun 2019	28	100,490	0.01 %	100,480	-1.95 %	102,482	-1.94 %	104,512	-0.83 %	105,392	1.64	1.64	0	0 %
SIRIZ19	Dec 2019	0	94,863	0.00 %	94,863	0.00 %	94,863	0.00 %	94,863	2.15 %	92,863	1.36	1.35	0.01	0.74 %
JASU19	Sep 2019	14,697	85,332	16.64 %	73,158	13.17 %	64,646	48.93 %	43,406	-3.19 %	44,837	6.71	6.70	0.01	0.15 %
TMBM19	Jun 2019	583	59,133	0.07 %	59,094	-4.16 %	61,657	-3.96 %	64,199	0.17 %	64,089	1.99	2.00	-0.01	-0.5 %
TRUEU19	Sep 2019	8,145	58,607	0.96 %	58,049	-2.60 %	59,601	4.72 %	56,916	-1.40 %	57,727	5.68	5.54	0.1	2.53 %
WHAU19	Sep 2019	18,746	58,073	22.87 %	47,265	2.31 %	46,198	11.66 %	41,375	35.23 %	30,596	4.66	4.71	-0.05	-1.1 %
TRUEM19	Jun 2019	2,429	55,688	-3.70 %	57,826	-6.98 %	62,165	-1.40 %	63,046	-1.96 %	64,307	5.68	5.50	0.2	3.27 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	9.65	0.55	6.04
EPG	6.15	0.35	6.03
GPSC	63.00	2.25	3.70
TOP	64.25	2.25	3.63
BCP	31.00	1.00	3.33
AP	8.10	0.25	3.18
SPRC	9.80	0.30	3.16
IRPC	5.15	0.15	3.00
BJC	51.50	1.50	3.00
SUPER	0.69	0.02	2.99

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEM	11.40	-0.40	-3.39
MAJOR	29.25	-1.00	-3.31
COM7	21.70	-0.60	-2.69
STPI	7.30	-0.20	-2.67
THAI	10.70	-0.20	-1.83
CK	28.50	-0.50	-1.72
BEC	8.95	-0.15	-1.65
ITD	2.40	-0.04	-1.64
WHA	4.66	-0.06	-1.27
GUNKUL	3.20	-0.04	-1.23

## 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
20/06/2019	70,149	65,961	4,188	47,377	49,672	-2,295	98,947	100,840	-1,893	216,473	386,933

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/06/2019	8,086	11,376	-3,290	12,310	12,272	38	26,722	23,470	3,252	47,118	51,972

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/06/2019	0	0	0	114	3,654	-3,540	5,882	2,342	3,540	5,996	32,750