

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Jun-19	20-Jun-19	Change	21-Jun-19	(+/-)	20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	
S50M19	Jun 2019	1,146.50	1,149.80	-3.3 -0.29 %	278,166	-2.75 %	286,030	3.10 %	277,429	2.62 %	270,351	4.70 %	258,211	
S50N19	Jul 2019	1,144.10	1,148.80	-4.7 -0.41 %	333	0.00 %	333	6.39 %	313	26.72 %	247	5.56 %	234	
S50Q19	Aug 2019	1,144.50	1,147.80	-3.3 -0.29 %	7	75.00 %	4	33.33 %	3	-25.00 %	4	0.00 %	4	
S50U19	Sep 2019	1,141.60	1,144.40	-2.8 -0.24 %	96,155	21.55 %	79,108	10.83 %	71,376	17.96 %	60,509	18.97 %	50,862	
S50Z19	Dec 2019	1,141.50	1,144.40	-2.9 -0.25 %	17,017	6.67 %	15,953	6.75 %	14,944	6.68 %	14,008	8.80 %	12,875	
S50H20	Mar 2020	1,138.60	1,141.00	-2.4 -0.21 %	5,922	7.57 %	5,505	1.03 %	5,449	5.27 %	5,176	-0.10 %	5,181	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Jun-19	20-Jun-19	Change	21-Jun-19	(+/-)	20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	
WHAU19	Sep 2019	26,229	4.66	4.66	0.00 0.00 %	70,177	20.84 %	58,073	22.87 %	47,265	2.31 %	46,198	11.66 %	41,375	
SUPERU19	Sep 2019	23,333	0.74	0.69	0.05 7.25 %	26,519	23.00 %	21,561	10.22 %	19,561	73.47 %	11,276	0.49 %	11,221	
SIRIZ19	Dec 2019	17,000	1.36	1.36	0.00 0.00 %	93,863	-1.05 %	94,863	0.00 %	94,863	0.00 %	94,863	0.00 %	94,863	
SIRIM19	Jun 2019	16,231	1.41	1.41	0.00 0.00 %	20,985	-29.31 %	29,685	-19.08 %	36,685	0.00 %	36,685	-5.18 %	38,688	
BEMU19	Sep 2019	15,192	11.30	11.38	-0.08 -0.70 %	45,268	28.61 %	35,198	17.45 %	29,969	-14.28 %	34,962	12.98 %	30,944	
BLANDM19	Jun 2019	14,093	1.65	1.64	0.01 0.61 %	86,465	-13.96 %	100,490	0.01 %	100,480	-1.95 %	102,482	-1.94 %	104,512	
VGIU19	Sep 2019	12,013	9.08	9.21	-0.13 -1.41 %	26,414	51.80 %	17,401	35.50 %	12,842	45.40 %	8,832	6.00 %	8,332	
TRUEU19	Sep 2019	10,318	5.55	5.68	-0.13 -2.29 %	67,162	14.60 %	58,607	0.96 %	58,049	-2.60 %	59,601	4.72 %	56,916	
BANPUH20	Mar 2020	10,001	14.28	14.45	-0.17 -1.18 %	13,078	325.02 %	3,077	-56.51 %	7,076	42.35 %	4,971	138.65 %	2,083	
IRPCU19	Sep 2019	9,963	5.17	5.13	0.04 0.78 %	30,539	22.80 %	24,869	-0.06 %	24,884	-31.36 %	36,254	0.05 %	36,237	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Jun-19	(+/-)	20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	(+/-)	17-Jun-19	21-Jun-19	20-Jun-19	Change	
SIRIU19	Sep 2019	1,763	324,310	0.22 %	323,610	0.01 %	323,570	0.20 %	322,913	0.32 %	321,889	1.40	1.40	0 0 %	
JASM19	Jun 2019	8,756	155,258	-5.31 %	163,960	-0.50 %	164,782	0.30 %	164,286	-0.88 %	165,738	6.69	6.73	-0.04 -0.6 %	
TRUEZ19	Dec 2019	6,711	96,620	-6.48 %	103,312	-0.58 %	103,912	-1.30 %	105,279	-3.34 %	108,919	5.60	5.69	-0.09 -1.6 %	
SIRIZ19	Dec 2019	17,000	93,863	-1.05 %	94,863	0.00 %	94,863	0.00 %	94,863	0.00 %	94,863	1.36	1.36	0 0 %	
JASU19	Sep 2019	6,051	88,349	3.54 %	85,332	16.64 %	73,158	13.17 %	64,646	48.93 %	43,406	6.61	6.71	-0.1 -1.5 %	
BLANDM19	Jun 2019	14,093	86,465	-13.96 %	100,490	0.01 %	100,480	-1.95 %	102,482	-1.94 %	104,512	1.65	1.64	0.01 0.61 %	
WHAU19	Sep 2019	26,229	70,177	20.84 %	58,073	22.87 %	47,265	2.31 %	46,198	11.66 %	41,375	4.66	4.66	0 0 %	
TRUEU19	Sep 2019	10,318	67,162	14.60 %	58,607	0.96 %	58,049	-2.60 %	59,601	4.72 %	56,916	5.55	5.68	-0.1 -2.3 %	
TMBM19	Jun 2019	561	58,633	-0.85 %	59,133	0.07 %	59,094	-4.16 %	61,657	-3.96 %	64,199	2.00	1.99	0.01 0.5 %	
TRUEM19	Jun 2019	1,238	54,665	-1.84 %	55,688	-3.70 %	57,826	-6.98 %	62,165	-1.40 %	63,046	5.53	5.68	-0.2 -2.6 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.72	0.03	4.35
THCOM	6.10	0.25	4.27
AEONTS	230.00	8.00	3.60
SPRC	10.10	0.30	3.06
BEC	9.20	0.25	2.79
TASCO	20.10	0.50	2.55
BA	11.70	0.20	1.74
TTW	14.00	0.20	1.45
SIRI	1.43	0.02	1.42
BLAND	1.66	0.02	1.22

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	4.24	-0.18	-4.07
UNIQ	11.90	-0.40	-3.25
STA	12.60	-0.40	-3.08
THAI	10.40	-0.30	-2.80
AAV	4.06	-0.10	-2.40
TU	18.00	-0.40	-2.17
KCE	18.70	-0.40	-2.09
BCPG	19.20	-0.40	-2.04
BJC	50.50	-1.00	-1.94
HANA	25.75	-0.50	-1.90

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
21/06/2019	82,575	92,440	-9,865	65,404	64,651	753	118,939	109,827	9,112	266,918	397,600

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2019	15,462	18,977	-3,515	15,418	15,018	400	34,761	31,646	3,115	65,641	53,127

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2019	148	0	148	4,691	3,301	1,390	6,406	7,944	-1,538	11,245	32,058