

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jun-19	21-Jun-19	Change	24-Jun-19	(+/-)	21-Jun-19	(+/-)	20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19
S50M19	Jun 2019	1,144.10	1,146.50	-2.4 -0.21 %	273,251	-1.77 %	278,166	-2.75 %	286,030	3.10 %	277,429	2.62 %	270,351
S50N19	Jul 2019	1,143.70	1,144.10	-0.4 -0.03 %	343	3.00 %	333	0.00 %	333	6.39 %	313	26.72 %	247
S50U19	Sep 2019	1,139.40	1,141.60	-2.2 -0.19 %	122,393	27.29 %	96,155	21.55 %	79,108	10.83 %	71,376	17.96 %	60,509
S50Z19	Dec 2019	1,139.60	1,141.50	-1.9 -0.17 %	17,692	3.97 %	17,017	6.67 %	15,953	6.75 %	14,944	6.68 %	14,008
S50H20	Mar 2020	1,137.00	1,138.60	-1.6 -0.14 %	6,112	3.21 %	5,922	7.57 %	5,505	1.03 %	5,449	5.27 %	5,176

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jun-19	21-Jun-19	Change	24-Jun-19	(+/-)	21-Jun-19	(+/-)	20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19
TRUEM19	Jun 2019	52,794	5.54	5.53	0.01 0.18 %	10,442	-80.90 %	54,665	-1.84 %	55,688	-3.70 %	57,826	-6.98 %	62,165
TRUEH20	Mar 2020	44,000	5.55	5.54	0.01 0.18 %	50,566	670.12 %	6,566	4.17 %	6,303	4.13 %	6,053	49.42 %	4,051
WHAU19	Sep 2019	28,116	4.78	4.66	0.12 2.58 %	68,864	-1.87 %	70,177	20.84 %	58,073	22.87 %	47,265	2.31 %	46,198
SUPERU19	Sep 2019	15,374	0.73	0.74	-0.01 -1.35 %	25,867	-2.46 %	26,519	23.00 %	21,561	10.22 %	19,561	73.47 %	11,276
BANPUU19	Sep 2019	9,525	14.62	14.42	0.20 1.39 %	40,696	-6.72 %	43,627	1.95 %	42,792	9.91 %	38,934	0.78 %	38,634
TIPLU19	Sep 2019	8,685	2.01	1.97	0.04 2.03 %	20,017	21.15 %	16,522	0.12 %	16,502	-5.55 %	17,471	8.50 %	16,102
JASU19	Sep 2019	7,513	6.69	6.61	0.08 1.21 %	91,848	3.96 %	88,349	3.54 %	85,332	16.64 %	73,158	13.17 %	64,646
TASCOH20	Mar 2020	5,801	21.00	20.09	0.91 4.53 %	6,320	779.00 %	719	-12.21 %	819	6.50 %	769	6.95 %	719
BTSZ19	Dec 2019	5,508	11.75	12.00	-0.25 -2.08 %	1,096	-80.41 %	5,596	0.04 %	5,594	-8.20 %	6,094	157.04 %	1,094
TASCOU19	Sep 2019	5,008	20.98	20.05	0.93 4.64 %	4,476	-16.68 %	5,372	-14.42 %	6,277	20.62 %	5,204	15.75 %	4,496

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Jun-19	(+/-)	21-Jun-19	(+/-)	20-Jun-19	(+/-)	19-Jun-19	(+/-)	18-Jun-19	24-Jun-19	21-Jun-19	Change
SIRIU19	Sep 2019	1,664	324,872	0.17 %	324,310	0.22 %	323,610	0.01 %	323,570	0.20 %	322,913	1.40	1.40	0 0 %
JASM19	Jun 2019	1,015	154,244	-0.65 %	155,258	-5.31 %	163,960	-0.50 %	164,782	0.30 %	164,286	6.74	6.69	0.05 0.75 %
TRUEZ19	Dec 2019	0	96,620	0.00 %	96,620	-6.48 %	103,312	-0.58 %	103,912	-1.30 %	105,279	5.55	5.60	-0.05 -0.9 %
SIRIZ19	Dec 2019	2,200	96,063	2.34 %	93,863	-1.05 %	94,863	0.00 %	94,863	0.00 %	94,863	1.37	1.36	0.01 0.74 %
JASU19	Sep 2019	7,513	91,848	3.96 %	88,349	3.54 %	85,332	16.64 %	73,158	13.17 %	64,646	6.69	6.61	0.08 1.21 %
BLANDM19	Jun 2019	4,254	82,265	-4.86 %	86,465	-13.96 %	100,490	0.01 %	100,480	-1.95 %	102,482	1.66	1.65	0.01 0.61 %
WHAU19	Sep 2019	28,116	68,864	-1.87 %	70,177	20.84 %	58,073	22.87 %	47,265	2.31 %	46,198	4.78	4.66	0.1 2.58 %
TRUEU19	Sep 2019	2,749	65,772	-2.07 %	67,162	14.60 %	58,607	0.96 %	58,049	-2.60 %	59,601	5.55	5.55	0 0 %
TMBM19	Jun 2019	185	58,572	-0.10 %	58,633	-0.85 %	59,133	0.07 %	59,094	-4.16 %	61,657	1.98	2.00	-0.02 -1 %
APU19	Sep 2019	1	53,602	0.00 %	53,602	2.02 %	52,540	1.97 %	51,523	0.15 %	51,446	8.03	8.04	-0.01 -0.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	21.00	0.90	4.48
TOP	66.50	2.25	3.50
SPRC	10.40	0.30	2.97
ESSO	11.00	0.30	2.80
ICHI	5.75	0.15	2.68
GULF	117.00	2.50	2.18
PTG	18.90	0.40	2.16
WHA	4.76	0.10	2.15
PLANB	7.35	0.15	2.08
PSL	7.70	0.15	1.99

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	9.00	-0.60	-6.25
STEC	25.75	-1.25	-4.63
HMPRO	17.50	-0.50	-2.78
STPI	7.10	-0.15	-2.07
CBG	72.25	-1.50	-2.03
VNG	5.00	-0.10	-1.96
BEAUTY	4.16	-0.08	-1.89
BLA	27.25	-0.50	-1.80
MTC	55.75	-1.00	-1.76
CK	28.00	-0.50	-1.75

## 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
24/06/2019	104,768	112,375	-7,607	30,959	30,410	549	66,255	59,197	7,058	201,982	419,798

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2019	12,293	6,661	5,632	10,147	9,664	483	17,637	23,752	-6,115	40,077	45,169

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2019	22	6	16	2,289	2,726	-437	5,874	5,453	421	8,185	32,698