

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 25-Jun-19    | 24-Jun-19 | Change     | 25-Jun-19     | (+/-)   | 24-Jun-19 | (+/-)   | 21-Jun-19 | (+/-)   | 20-Jun-19 | (+/-)   | 19-Jun-19 |
| S50M19                 | Jun 2019          | 1,146.70     | 1,144.10  | 2.6 0.23 % | 261,703       | -4.23 % | 273,251   | -1.77 % | 278,166   | -2.75 % | 286,030   | 3.10 %  | 277,429   |
| S50N19                 | Jul 2019          | 1,145.60     | 1,143.70  | 1.9 0.17 % | 343           | 0.00 %  | 343       | 3.00 %  | 333       | 0.00 %  | 333       | 6.39 %  | 313       |
| S50U19                 | Sep 2019          | 1,142.80     | 1,139.40  | 3.4 0.3 %  | 223,389       | 82.52 % | 122,393   | 27.29 % | 96,155    | 21.55 % | 79,108    | 10.83 % | 71,376    |
| S50Z19                 | Dec 2019          | 1,143.00     | 1,139.60  | 3.4 0.3 %  | 18,180        | 2.76 %  | 17,692    | 3.97 %  | 17,017    | 6.67 %  | 15,953    | 6.75 %  | 14,944    |
| S50H20                 | Mar 2020          | 1,139.30     | 1,137.00  | 2.3 0.2 %  | 6,164         | 0.85 %  | 6,112     | 3.21 %  | 5,922     | 7.57 %  | 5,505     | 1.03 %  | 5,449     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |             | Open Interest |          |           |         |           |          |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|-------------|---------------|----------|-----------|---------|-----------|----------|-----------|---------|-----------|
|                         |                   |                        | 25-Jun-19    | 24-Jun-19 | Change      | 25-Jun-19     | (+/-)    | 24-Jun-19 | (+/-)   | 21-Jun-19 | (+/-)    | 20-Jun-19 | (+/-)   | 19-Jun-19 |
| TMBM19                  | Jun 2019          | 39,222                 | 1.99         | 1.98      | 0.01 0.51 % | 21,858        | -62.68 % | 58,572    | -0.10 % | 58,633    | -0.85 %  | 59,133    | 0.07 %  | 59,094    |
| WHAU19                  | Sep 2019          | 37,607                 | 4.79         | 4.78      | 0.01 0.21 % | 82,936        | 20.43 %  | 68,864    | -1.87 % | 70,177    | 20.84 %  | 58,073    | 22.87 % | 47,265    |
| TMBU19                  | Sep 2019          | 24,089                 | 1.99         | 1.98      | 0.01 0.51 % | 69,408        | 43.39 %  | 48,406    | 3.22 %  | 46,895    | 4.45 %   | 44,895    | -1.47 % | 45,564    |
| JASU19                  | Sep 2019          | 18,501                 | 6.69         | 6.69      | 0.00 0.00 % | 107,348       | 16.88 %  | 91,848    | 3.96 %  | 88,349    | 3.54 %   | 85,332    | 16.64 % | 73,158    |
| BLANDU19                | Sep 2019          | 16,232                 | 1.63         | 1.59      | 0.04 2.52 % | 41,412        | 63.70 %  | 25,297    | 2.54 %  | 24,671    | 29.13 %  | 19,106    | 5.58 %  | 18,096    |
| SU19                    | Sep 2019          | 16,227                 | 3.63         | 3.53      | 0.10 2.83 % | 32,554        | 14.22 %  | 28,501    | 5.37 %  | 27,048    | 14.98 %  | 23,524    | 10.30 % | 21,327    |
| JASM19                  | Jun 2019          | 13,874                 | 6.80         | 6.74      | 0.06 0.89 % | 140,420       | -8.96 %  | 154,244   | -0.65 % | 155,258   | -5.31 %  | 163,960   | -0.50 % | 164,782   |
| GUNKULU19               | Sep 2019          | 11,763                 | 3.24         | 3.16      | 0.08 2.53 % | 23,750        | 37.93 %  | 17,219    | 18.94 % | 14,477    | 45.59 %  | 9,944     | 0.64 %  | 9,881     |
| BLANDM19                | Jun 2019          | 11,563                 | 1.69         | 1.66      | 0.03 1.81 % | 71,273        | -13.36 % | 82,265    | -4.86 % | 86,465    | -13.96 % | 100,490   | 0.01 %  | 100,480   |
| TRUEU19                 | Sep 2019          | 10,618                 | 5.64         | 5.55      | 0.09 1.62 % | 69,318        | 5.39 %   | 65,772    | -2.07 % | 67,162    | 14.60 %  | 58,607    | 0.96 %  | 58,049    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |         |           |          | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|----------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *25-Jun-19      | (+/-)    | 24-Jun-19 | (+/-)   | 21-Jun-19 | (+/-)    | 20-Jun-19    | (+/-)   | 19-Jun-19 | 25-Jun-19 | 24-Jun-19 | Change       |
| SIRIU19                 | Sep 2019          | 2,501                | 327,372         | 0.77 %   | 324,872   | 0.17 %  | 324,310   | 0.22 %   | 323,610      | 0.01 %  | 323,570   | 1.40      | 1.40      | 0 0 %        |
| JASM19                  | Jun 2019          | 13,874               | 140,420         | -8.96 %  | 154,244   | -0.65 % | 155,258   | -5.31 %  | 163,960      | -0.50 % | 164,782   | 6.80      | 6.74      | 0.06 0.89 %  |
| JASU19                  | Sep 2019          | 18,501               | 107,348         | 16.88 %  | 91,848    | 3.96 %  | 88,349    | 3.54 %   | 85,332       | 16.64 % | 73,158    | 6.69      | 6.69      | 0 0 %        |
| TRUEZ19                 | Dec 2019          | 4,005                | 97,623          | 1.04 %   | 96,620    | 0.00 %  | 96,620    | -6.48 %  | 103,312      | -0.58 % | 103,912   | 5.61      | 5.55      | 0.06 1.08 %  |
| SIRIZ19                 | Dec 2019          | 0                    | 96,063          | 0.00 %   | 96,063    | 2.34 %  | 93,863    | -1.05 %  | 94,863       | 0.00 %  | 94,863    | 1.36      | 1.37      | -0.01 -0.7 % |
| WHAU19                  | Sep 2019          | 37,607               | 82,936          | 20.43 %  | 68,864    | -1.87 % | 70,177    | 20.84 %  | 58,073       | 22.87 % | 47,265    | 4.79      | 4.78      | 0.01 0.21 %  |
| BLANDM19                | Jun 2019          | 11,563               | 71,273          | -13.36 % | 82,265    | -4.86 % | 86,465    | -13.96 % | 100,490      | 0.01 %  | 100,480   | 1.69      | 1.66      | 0.03 1.81 %  |
| TMBU19                  | Sep 2019          | 24,089               | 69,408          | 43.39 %  | 48,406    | 3.22 %  | 46,895    | 4.45 %   | 44,895       | -1.47 % | 45,564    | 1.99      | 1.98      | 0.01 0.51 %  |
| TRUEU19                 | Sep 2019          | 10,618               | 69,318          | 5.39 %   | 65,772    | -2.07 % | 67,162    | 14.60 %  | 58,607       | 0.96 %  | 58,049    | 5.64      | 5.55      | 0.09 1.62 %  |
| APU19                   | Sep 2019          | 508                  | 54,105          | 0.94 %   | 53,602    | 0.00 %  | 53,602    | 2.02 %   | 52,540       | 1.97 %  | 51,523    | 8.01      | 8.03      | -0.02 -0.3 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| TTCL   | 9.05  | 0.40   | 4.62 |
| STPI   | 7.40  | 0.30   | 4.23 |
| S      | 3.64  | 0.12   | 3.41 |
| EPG    | 6.30  | 0.20   | 3.28 |
| GUNKUL | 3.24  | 0.10   | 3.18 |
| BCPG   | 19.80 | 0.60   | 3.13 |
| KTC    | 44.25 | 1.25   | 2.91 |
| ORI    | 7.85  | 0.20   | 2.61 |
| ITD    | 2.40  | 0.06   | 2.56 |
| UNIQ   | 12.10 | 0.30   | 2.54 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| CENDEL | 35.25 | -0.50  | -1.40 |
| SAWAD  | 54.75 | -0.75  | -1.35 |
| BAY    | 38.75 | -0.50  | -1.27 |
| BEC    | 9.10  | -0.10  | -1.09 |
| TPIPL  | 1.97  | -0.02  | -1.01 |
| ESSO   | 10.90 | -0.10  | -0.91 |
| THCOM  | 6.15  | -0.05  | -0.81 |
| GPSC   | 62.25 | -0.50  | -0.80 |
| JAS    | 6.75  | -0.05  | -0.74 |
| BGRIM  | 35.00 | -0.25  | -0.71 |

## 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      |
| 25/06/2019 | 264,424          | 269,775 | -5,351 | 46,772             | 50,296 | -3,524 | 118,637        | 109,762 | 8,875 | 429,833 | 509,786 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |        |       | Local Investor |        |        | Total  |        |
|------------|------------------|--------|--------|--------------------|--------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short  | Net   | Long           | Short  | Net    | Volume | OI     |
| 25/06/2019 | 15,779           | 17,185 | -1,406 | 22,200             | 18,393 | 3,807 | 33,495         | 35,896 | -2,401 | 71,474 | 49,139 |

### Currency Futures

| Date       | Foreign Investor |       |      | Local Institutions |       |        | Local Investor |       |       | Total  |        |
|------------|------------------|-------|------|--------------------|-------|--------|----------------|-------|-------|--------|--------|
|            | Long             | Short | Net  | Long               | Short | Net    | Long           | Short | Net   | Volume | OI     |
| 25/06/2019 | 195              | 335   | -140 | 2,806              | 3,965 | -1,159 | 6,622          | 5,323 | 1,299 | 9,623  | 32,490 |