

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Jun-19	25-Jun-19	Change	26-Jun-19	(+/-)	25-Jun-19	(+/-)	24-Jun-19	(+/-)	21-Jun-19	(+/-)	20-Jun-19
S50M19	Jun 2019	1,145.20	1,146.70	-1.5 -0.13 %	147,071	-43.80 %	261,703	-4.23 %	273,251	-1.77 %	278,166	-2.75 %	286,030
S50N19	Jul 2019	1,145.50	1,145.60	-0.1 -0.01 %	585	70.55 %	343	0.00 %	343	3.00 %	333	0.00 %	333
S50U19	Sep 2019	1,142.90	1,142.80	0.1 0.01 %	299,077	33.88 %	223,389	82.52 %	122,393	27.29 %	96,155	21.55 %	79,108
S50Z19	Dec 2019	1,142.50	1,143.00	-0.5 -0.04 %	19,606	7.84 %	18,180	2.76 %	17,692	3.97 %	17,017	6.67 %	15,953
S50H20	Mar 2020	1,139.00	1,139.30	-0.3 -0.03 %	6,160	-0.06 %	6,164	0.85 %	6,112	3.21 %	5,922	7.57 %	5,505

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jun-19	25-Jun-19	Change	26-Jun-19	(+/-)	25-Jun-19	(+/-)	24-Jun-19	(+/-)	21-Jun-19	(+/-)	20-Jun-19
JASU19	Sep 2019	126,125	6.71	6.69	0.02 0.30 %	229,458	113.75 %	107,348	16.88 %	91,848	3.96 %	88,349	3.54 %	85,332
JASM19	Jun 2019	126,112	6.75	6.80	-0.05 -0.74 %	14,808	-89.45 %	140,420	-8.96 %	154,244	-0.65 %	155,258	-5.31 %	163,960
BLANDM19	Jun 2019	62,052	1.71	1.69	0.02 1.18 %	9,274	-86.99 %	71,273	-13.36 %	82,265	-4.86 %	86,465	-13.96 %	100,490
BLANDZ19	Dec 2019	48,100	1.68	1.66	0.02 1.20 %	73,464	189.64 %	25,364	2.01 %	24,864	0.00 %	24,864	0.04 %	24,854
BLANDU19	Sep 2019	32,484	1.63	1.63	0.00 0.00 %	55,036	32.90 %	41,412	63.70 %	25,297	2.54 %	24,671	29.13 %	19,106
WHAU19	Sep 2019	20,659	4.76	4.79	-0.03 -0.63 %	93,312	12.51 %	82,936	20.43 %	68,864	-1.87 %	70,177	20.84 %	58,073
BEMU19	Sep 2019	18,038	11.29	11.30	-0.01 -0.09 %	55,462	19.42 %	46,441	2.53 %	45,293	0.06 %	45,268	28.61 %	35,198
SIRIU19	Sep 2019	17,640	1.46	1.40	0.06 4.29 %	318,920	-2.58 %	327,372	0.77 %	324,872	0.17 %	324,310	0.22 %	323,610
BANPUU19	Sep 2019	15,155	14.89	14.71	0.18 1.22 %	44,815	9.03 %	41,105	1.01 %	40,696	-6.72 %	43,627	1.95 %	42,792
IRPCU19	Sep 2019	12,951	5.06	5.10	-0.04 -0.78 %	44,131	35.43 %	32,586	3.26 %	31,557	3.33 %	30,539	22.80 %	24,869

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Jun-19	(+/-)	25-Jun-19	(+/-)	24-Jun-19	(+/-)	21-Jun-19	(+/-)	20-Jun-19	26-Jun-19	25-Jun-19	Change
SIRIU19	Sep 2019	17,640	318,920	-2.58 %	327,372	0.77 %	324,872	0.17 %	324,310	0.22 %	323,610	1.46	1.40	0.06 4.29 %
JASU19	Sep 2019	126,125	229,458	113.75 %	107,348	16.88 %	91,848	3.96 %	88,349	3.54 %	85,332	6.71	6.69	0.02 0.3 %
SIRIZ19	Dec 2019	5,001	101,063	5.20 %	96,063	0.00 %	96,063	2.34 %	93,863	-1.05 %	94,863	1.45	1.36	0.09 6.62 %
TRUEZ19	Dec 2019	500	98,123	0.51 %	97,623	1.04 %	96,620	0.00 %	96,620	-6.48 %	103,312	5.59	5.61	-0.02 -0.4 %
WHAU19	Sep 2019	20,659	93,312	12.51 %	82,936	20.43 %	68,864	-1.87 %	70,177	20.84 %	58,073	4.76	4.79	-0.03 -0.6 %
BLANDZ19	Dec 2019	48,100	73,464	189.64 %	25,364	2.01 %	24,864	0.00 %	24,864	0.04 %	24,854	1.68	1.66	0.02 1.2 %
TMBU19	Sep 2019	2,454	71,419	2.90 %	69,408	43.39 %	48,406	3.22 %	46,895	4.45 %	44,895	1.97	1.99	-0.02 -1.0 %
TRUEU19	Sep 2019	4,548	69,798	0.69 %	69,318	5.39 %	65,772	-2.07 %	67,162	14.60 %	58,607	5.60	5.64	-0.04 -0.7 %
BEMU19	Sep 2019	18,038	55,462	19.42 %	46,441	2.53 %	45,293	0.06 %	45,268	28.61 %	35,198	11.29	11.30	-0.01 -0.09 %
BLANDU19	Sep 2019	32,484	55,036	32.90 %	41,412	63.70 %	25,297	2.54 %	24,671	29.13 %	19,106	1.63	1.63	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	65.00	2.75	4.42
RATCH	66.50	2.75	4.31
BGRIM	36.50	1.50	4.29
BCPG	20.60	0.80	4.04
SIRI	1.47	0.05	3.52
GULF	123.00	4.00	3.36
CK	29.00	0.75	2.65
ICHI	6.05	0.15	2.54
SPCG	19.10	0.40	2.14
KCE	19.20	0.40	2.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	5.05	-0.10	-1.94
AP	7.80	-0.15	-1.89
AEONTS	224.00	-4.00	-1.75
ITD	2.36	-0.04	-1.67
UNIQ	11.90	-0.20	-1.65
PLANB	7.30	-0.10	-1.35
AOT	74.00	-1.00	-1.33
KBANK	188.50	-2.50	-1.31
MINT	38.75	-0.50	-1.27
RS	17.30	-0.20	-1.14

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
26/06/2019	215,275	228,833	-13,558	73,367	71,168	2,199	95,663	84,304	11,359	384,305	472,506

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/06/2019	15,477	29,416	-13,939	21,905	24,609	-2,704	48,498	31,855	16,643	85,880	52,570

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/06/2019	53	13	40	2,195	2,868	-673	5,125	4,492	633	7,373	35,065