

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		27-Jun-19	26-Jun-19	Change	27-Jun-19 (+/-)	26-Jun-19 (+/-)	25-Jun-19 (+/-)	24-Jun-19 (+/-)	21-Jun-19	
S50N19	Jul 2019	1,151.30	1,145.50	5.8 0.51 %	587 0.34 %	585 70.55 %	343 0.00 %	343 3.00 %	333	
S50Q19	Aug 2019	1,149.30	1,143.20	6.1 0.53 %	5 -28.57 %	7 0.00 %	7 0.00 %	7 0.00 %	7	
S50U19	Sep 2019	1,146.30	1,142.90	3.4 0.3 %	317,258 6.08 %	299,077 33.88 %	223,389 82.52 %	122,393 27.29 %	96,155	
S50Z19	Dec 2019	1,144.80	1,142.50	2.3 0.2 %	22,920 16.90 %	19,606 7.84 %	18,180 2.76 %	17,692 3.97 %	17,017	
S50H20	Mar 2020	1,141.50	1,139.00	2.5 0.22 %	6,298 2.24 %	6,160 -0.06 %	6,164 0.85 %	6,112 3.21 %	5,922	
S50M20	Jun 2020	1,139.90	1,133.70	6.2 0.55 %	151 0.00 %	0 0.00 %	0 0.00 %	0 0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			27-Jun-19	26-Jun-19	Change	27-Jun-19 (+/-)	26-Jun-19 (+/-)	25-Jun-19 (+/-)	24-Jun-19 (+/-)	21-Jun-19	
JASU19	Sep 2019	52,200	6.99	6.71	0.28 4.17 %	258,928 12.84 %	229,458 113.75 %	107,348 16.88 %	91,848 3.96 %	88,349	
LHZ19	Dec 2019	25,931	11.00	11.00	0.00 0.00 %	77,133 49.47 %	51,603 0.00 %	51,602 -1.90 %	52,602 0.00 %	52,601	
PLANBU19	Sep 2019	24,851	7.85	7.44	0.41 5.51 %	34,871 -8.60 %	38,153 8.44 %	35,185 9.32 %	32,185 0.50 %	32,024	
BLANDU19	Sep 2019	21,599	1.64	1.63	0.01 0.61 %	66,527 20.88 %	55,036 32.90 %	41,412 63.70 %	25,297 2.54 %	24,671	
SUPERH20	Mar 2020	19,000	0.74	0.74	0.00 0.00 %	11,000 37.50 %	8,000 0.00 %	8,000 0.00 %	8,000 0.00 %	8,000	
SIRIU19	Sep 2019	15,096	1.47	1.46	0.01 0.68 %	307,079 -3.71 %	318,920 -2.58 %	327,372 0.77 %	324,872 0.17 %	324,310	
WHAU19	Sep 2019	14,386	4.78	4.76	0.02 0.42 %	90,100 -3.44 %	93,312 12.51 %	82,936 20.43 %	68,864 -1.87 %	70,177	
BEMU19	Sep 2019	13,595	11.45	11.29	0.16 1.42 %	62,399 12.51 %	55,462 19.42 %	46,441 2.53 %	45,293 0.06 %	45,268	
SUPERU19	Sep 2019	13,121	0.73	0.74	-0.01 -1.35 %	27,027 -6.72 %	28,973 3.95 %	27,871 7.75 %	25,867 -2.46 %	26,519	
IRPCU19	Sep 2019	12,856	5.12	5.06	0.06 1.19 %	55,903 26.68 %	44,131 35.43 %	32,586 3.26 %	31,557 3.33 %	30,539	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*27-Jun-19	(+/-)	26-Jun-19	(+/-)	25-Jun-19	(+/-)	24-Jun-19	(+/-)	21-Jun-19	27-Jun-19	26-Jun-19	Change
SIRIU19	Sep 2019	15,096	307,079	-3.71 %	318,920	-2.58 %	327,372	0.77 %	324,872	0.17 %	324,310	1.47	1.46	0.01 0.68 %
JASU19	Sep 2019	52,200	258,928	12.84 %	229,458	113.75 %	107,348	16.88 %	91,848	3.96 %	88,349	6.99	6.71	0.3 4.17 %
SIRIZ19	Dec 2019	1	101,063	0.00 %	101,063	5.20 %	96,063	0.00 %	96,063	2.34 %	93,863	1.46	1.45	0.01 0.69 %
TRUEZ19	Dec 2019	11	98,134	0.01 %	98,123	0.51 %	97,623	1.04 %	96,620	0.00 %	96,620	5.74	5.59	0.2 2.68 %
WHAU19	Sep 2019	14,386	90,100	-3.44 %	93,312	12.51 %	82,936	20.43 %	68,864	-1.87 %	70,177	4.78	4.76	0.02 0.42 %
LHZ19	Dec 2019	25,931	77,133	49.47 %	51,603	0.00 %	51,602	-1.90 %	52,602	0.00 %	52,601	11.00	11.00	0 0 %
BLANDZ19	Dec 2019	2,002	75,464	2.72 %	73,464	189.64 %	25,364	2.01 %	24,864	0.00 %	24,864	1.65	1.68	-0.03 -1.8 %
TMBU19	Sep 2019	4,442	74,456	4.25 %	71,419	2.90 %	69,408	43.39 %	48,406	3.22 %	46,895	1.98	1.97	0.01 0.51 %
TRUEU19	Sep 2019	1,788	69,779	-0.03 %	69,798	0.69 %	69,318	5.39 %	65,772	-2.07 %	67,162	5.67	5.60	0.07 1.25 %
BLANDU19	Sep 2019	21,599	66,527	20.88 %	55,036	32.90 %	41,412	63.70 %	25,297	2.54 %	24,671	1.64	1.63	0.01 0.61 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	6.75	0.70	11.57
PLANB	7.85	0.55	7.53
STPI	7.90	0.45	6.04
MINT	41.00	2.25	5.81
PTG	19.70	0.90	4.79
JAS	7.05	0.30	4.44
ADVANC	214.00	8.00	3.88
GPSC	67.50	2.50	3.85
SPCG	19.70	0.60	3.14
COM7	22.30	0.60	2.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.70	-0.03	-4.11
AAV	4.06	-0.12	-2.87
BCP	30.50	-0.50	-1.61
GUNKUL	3.18	-0.04	-1.24
BEC	8.95	-0.10	-1.10
KCE	19.00	-0.20	-1.04
IVL	47.75	-0.50	-1.04
STEC	26.25	-0.25	-0.94
THAI	10.70	-0.10	-0.93
ROBINS	56.25	-0.50	-0.88

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
27/06/2019	83,273	79,248	4,025	35,926	34,977	949	106,626	111,600	-4,974	225,825	389,576

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/06/2019	13,908	14,404	-496	17,187	19,084	-1,897	25,631	23,238	2,393	56,726	52,395

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/06/2019	0	0	0	300	332	-32	1,403	1,371	32	1,703	35,336