

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Jul-19	28-Jun-19	Change	01-Jul-19	(+/-)	28-Jun-19	(+/-)	27-Jun-19	(+/-)	26-Jun-19	(+/-)	25-Jun-19
S50N19	Jul 2019	1,160.30	1,151.00	9.3 0.81 %	555	-0.36 %	557	-5.11 %	587	0.34 %	585	70.55 %	343
S50Q19	Aug 2019	1,159.40	1,150.10	9.3 0.81 %	6	50.00 %	4	-20.00 %	5	-28.57 %	7	0.00 %	7
S50U19	Sep 2019	1,157.30	1,148.20	9.1 0.79 %	321,194	1.57 %	316,223	-0.33 %	317,258	6.08 %	299,077	33.88 %	223,389
S50Z19	Dec 2019	1,156.00	1,146.80	9.2 0.8 %	24,503	3.26 %	23,729	3.53 %	22,920	16.90 %	19,606	7.84 %	18,180
S50H20	Mar 2020	1,152.80	1,143.90	8.9 0.78 %	5,955	2.34 %	5,819	-7.61 %	6,298	2.24 %	6,160	-0.06 %	6,164
S50M20	Jun 2020	1,150.20	1,141.70	8.5 0.74 %	1,383	50.49 %	919	508.61 %	151	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Jul-19	28-Jun-19	Change	01-Jul-19	(+/-)	28-Jun-19	(+/-)	27-Jun-19	(+/-)	26-Jun-19	(+/-)	25-Jun-19
WHAU19	Sep 2019	25,139	4.70	4.77	-0.07 -1.47 %	98,489	6.02 %	92,896	3.10 %	90,100	-3.44 %	93,312	12.51 %	82,936
BLANDU19	Sep 2019	24,350	1.67	1.65	0.02 1.21 %	60,547	11.68 %	54,215	-18.51 %	66,527	20.88 %	55,036	32.90 %	41,412
VGIU19	Sep 2019	15,336	9.27	8.92	0.35 3.92 %	37,977	9.48 %	34,690	8.25 %	32,047	5.26 %	30,446	10.95 %	27,442
PLANBU19	Sep 2019	12,618	7.87	7.86	0.01 0.13 %	34,050	1.78 %	33,453	-4.07 %	34,871	-8.60 %	38,153	8.44 %	35,185
LHZ19	Dec 2019	12,100	10.67	10.87	-0.20 -1.84 %	75,334	-0.92 %	76,034	-1.42 %	77,133	49.47 %	51,603	0.00 %	51,602
BANPUM20	Jun 2020	11,252	14.62	14.48	0.14 0.97 %	6,800	41.67 %	4,800	26.32 %	3,800	0.00 %	0	0.00 %	0
SUPERU19	Sep 2019	10,660	0.73	0.74	-0.01 -1.35 %	29,818	-10.21 %	33,210	22.88 %	27,027	-6.72 %	28,973	3.95 %	27,871
JASU19	Sep 2019	9,196	7.15	7.19	-0.04 -0.56 %	279,155	2.60 %	272,071	5.08 %	258,928	12.84 %	229,458	113.75 %	107,348
TRUEZ19	Dec 2019	7,970	5.81	5.89	-0.08 -1.36 %	104,534	8.25 %	96,571	-1.59 %	98,134	0.01 %	98,123	0.51 %	97,623
AOTU19	Sep 2019	7,562	74.46	73.90	0.56 0.76 %	48,478	1.05 %	47,976	-4.17 %	50,064	-0.31 %	50,220	0.51 %	49,963

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 01-Jul-19	(+/-)	28-Jun-19	(+/-)	27-Jun-19	(+/-)	26-Jun-19	(+/-)	25-Jun-19	01-Jul-19	28-Jun-19	Change
SIRIU19	Sep 2019	2,254	307,395	0.03 %	307,304	0.07 %	307,079	-3.71 %	318,920	-2.58 %	327,372	1.47	1.47	0 0 %
JASU19	Sep 2019	9,196	279,155	2.60 %	272,071	5.08 %	258,928	12.84 %	229,458	113.75 %	107,348	7.15	7.19	-0.04 -0.6 %
TRUEZ19	Dec 2019	7,970	104,534	8.25 %	96,571	-1.59 %	98,134	0.01 %	98,123	0.51 %	97,623	5.81	5.89	-0.08 -1.4 %
SIRIZ19	Dec 2019	0	100,563	0.00 %	100,563	-0.49 %	101,063	0.00 %	101,063	5.20 %	96,063	1.45	1.45	0 0 %
WHAU19	Sep 2019	25,139	98,489	6.02 %	92,896	3.10 %	90,100	-3.44 %	93,312	12.51 %	82,936	4.70	4.77	-0.07 -1.5 %
BLANDZ19	Dec 2019	60	75,519	0.04 %	75,486	0.03 %	75,464	2.72 %	73,464	189.64 %	25,364	1.66	1.63	0.03 1.84 %
LHZ19	Dec 2019	12,100	75,334	-0.92 %	76,034	-1.42 %	77,133	49.47 %	51,603	0.00 %	51,602	10.67	10.87	-0.2 -1.8 %
TMBU19	Sep 2019	2,656	75,182	0.29 %	74,962	0.68 %	74,456	4.25 %	71,419	2.90 %	69,408	1.98	1.97	0.01 0.51 %
TRUEU19	Sep 2019	6,014	71,817	4.06 %	69,016	-1.09 %	69,779	-0.03 %	69,798	0.69 %	69,318	5.83	5.87	-0.04 -0.7 %
BLANDU19	Sep 2019	24,350	60,547	11.68 %	54,215	-18.51 %	66,527	20.88 %	55,036	32.90 %	41,412	1.67	1.65	0.02 1.21 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	27.25	1.50	5.83
IRPC	5.20	0.20	4.00
BEC	9.15	0.35	3.98
BCPG	21.30	0.80	3.90
SAMART	9.60	0.35	3.78
GULF	127.50	4.50	3.66
ORI	7.95	0.25	3.25
PSL	8.35	0.25	3.09
MINT	42.25	1.25	3.05
TOP	68.50	2.00	3.01

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	28.00	-1.25	-4.27
RS	16.70	-0.60	-3.47
BEAUTY	3.96	-0.12	-2.94
UNIQ	11.50	-0.30	-2.54
ADVANC	213.00	-5.00	-2.29
PTG	19.10	-0.40	-2.05
STEC	26.50	-0.50	-1.85
THCOM	5.95	-0.10	-1.65
S	3.58	-0.06	-1.65
AMATA	24.00	-0.40	-1.64

## 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
01/07/2019	35,274	56,252	-20,978	37,586	26,229	11,357	75,199	65,578	9,621	148,059	353,596

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2019	6,063	9,360	-3,297	11,978	13,469	-1,491	26,471	21,683	4,788	44,512	47,159

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2019	60	10	50	355	2,413	-2,058	4,630	2,622	2,008	5,045	37,051