

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		02-Jul-19	01-Jul-19	Change	02-Jul-19 (+/-)	01-Jul-19 (+/-)	28-Jun-19 (+/-)	27-Jun-19 (+/-)	26-Jun-19	
S50N19	Jul 2019	1,154.90	1,160.30	-5.4 -0.47 %	561 1.08 %	555 -0.36 %	557 -5.11 %	587 0.34 %	585	
S50Q19	Aug 2019	1,154.00	1,159.40	-5.4 -0.47 %	5 -16.67 %	6 50.00 %	4 -20.00 %	5 -28.57 %	7	
S50U19	Sep 2019	1,150.60	1,157.30	-6.7 -0.58 %	325,410 1.31 %	321,194 1.57 %	316,223 -0.33 %	317,258 6.08 %	299,077	
S50Z19	Dec 2019	1,149.40	1,156.00	-6.6 -0.57 %	25,205 2.86 %	24,503 3.26 %	23,729 3.53 %	22,920 16.90 %	19,606	
S50H20	Mar 2020	1,146.40	1,152.80	-6.4 -0.56 %	6,155 3.36 %	5,955 2.34 %	5,819 -7.61 %	6,298 2.24 %	6,160	
S50M20	Jun 2020	1,143.90	1,150.20	-6.3 -0.55 %	1,657 19.81 %	1,383 50.49 %	919 508.61 %	151 0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			02-Jul-19	01-Jul-19	Change	02-Jul-19 (+/-)	01-Jul-19 (+/-)	28-Jun-19 (+/-)	27-Jun-19 (+/-)	26-Jun-19	
BTSU19	Sep 2019	19,027	12.30	11.95	0.35 2.93 %	21,266 -16.20 %	25,377 4.16 %	24,363 0.05 %	24,352 6.57 %	22,851	
JASU19	Sep 2019	18,814	6.90	7.15	-0.25 -3.50 %	284,207 1.81 %	279,155 2.60 %	272,071 5.08 %	258,928 12.84 %	229,458	
BLANDU19	Sep 2019	18,045	1.68	1.67	0.01 0.60 %	59,543 -1.66 %	60,547 11.68 %	54,215 -18.51 %	66,527 20.88 %	55,036	
BANPUM20	Jun 2020	15,756	14.25	14.62	-0.37 -2.53 %	18,556 172.88 %	6,800 41.67 %	4,800 26.32 %	3,800 0.00 %	0	
BTSZ19	Dec 2019	13,480	12.25	11.90	0.35 2.94 %	13,636 079.58 %	1,156 2.66 %	1,126 2.74 %	1,096 0.00 %	1,096	
LHZ19	Dec 2019	11,601	11.06	10.67	0.39 3.66 %	75,135 -0.26 %	75,334 -0.92 %	76,034 -1.42 %	77,133 49.47 %	51,603	
BEMU19	Sep 2019	11,127	11.28	11.40	-0.12 -1.05 %	52,425 -7.82 %	56,874 0.50 %	56,592 -9.31 %	62,399 12.51 %	55,462	
TRUEU19	Sep 2019	9,573	5.71	5.83	-0.12 -2.06 %	69,567 -3.13 %	71,817 4.06 %	69,016 -1.09 %	69,779 -0.03 %	69,798	
WHAU19	Sep 2019	9,380	4.64	4.70	-0.06 -1.28 %	97,311 -1.20 %	98,489 6.02 %	92,896 3.10 %	90,100 -3.44 %	93,312	
ORIU19	Sep 2019	7,811	8.50	7.92	0.58 7.32 %	5,369 12.32 %	4,780 71.76 %	2,783 -26.08 %	3,765 14.19 %	3,297	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 02-Jul-19	(+/-)	01-Jul-19	(+/-)	28-Jun-19	(+/-)	27-Jun-19	(+/-)	26-Jun-19	02-Jul-19	01-Jul-19	Change
SIRIU19	Sep 2019	2,078	307,395	0.00 %	307,395	0.03 %	307,304	0.07 %	307,079	-3.71 %	318,920	1.46	1.47	-0.01 -0.7 %
JASU19	Sep 2019	18,814	284,207	1.81 %	279,155	2.60 %	272,071	5.08 %	258,928	12.84 %	229,458	6.90	7.15	-0.3 -3.5 %
TRUEZ19	Dec 2019	2,004	102,537	-1.91 %	104,534	8.25 %	96,571	-1.59 %	98,134	0.01 %	98,123	5.69	5.81	-0.1 -2.1 %
SIRIZ19	Dec 2019	10	100,563	0.00 %	100,563	0.00 %	100,563	-0.49 %	101,063	0.00 %	101,063	1.46	1.45	0.01 0.69 %
WHAU19	Sep 2019	9,380	97,311	-1.20 %	98,489	6.02 %	92,896	3.10 %	90,100	-3.44 %	93,312	4.64	4.70	-0.06 -1.3 %
TMBU19	Sep 2019	2,539	76,689	2.00 %	75,182	0.29 %	74,962	0.68 %	74,456	4.25 %	71,419	1.98	1.98	0 0 %
BLANDZ19	Dec 2019	1,500	76,019	0.66 %	75,519	0.04 %	75,486	0.03 %	75,464	2.72 %	73,464	1.67	1.66	0.01 0.6 %
LHZ19	Dec 2019	11,601	75,135	-0.26 %	75,334	-0.92 %	76,034	-1.42 %	77,133	49.47 %	51,603	11.06	10.67	0.4 3.66 %
TRUEU19	Sep 2019	9,573	69,567	-3.13 %	71,817	4.06 %	69,016	-1.09 %	69,779	-0.03 %	69,798	5.71	5.83	-0.1 -2.1 %
BLANDU19	Sep 2019	18,045	59,543	-1.66 %	60,547	11.68 %	54,215	-18.51 %	66,527	20.88 %	55,036	1.68	1.67	0.01 0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	8.65	0.70	8.81
BTS	12.50	0.40	3.31
GLOBAL	18.10	0.40	2.26
LPN	7.45	0.15	2.05
CPF	29.00	0.50	1.75
BLAND	1.77	0.03	1.72
GULF	129.50	2.00	1.57
BH	169.50	2.50	1.50
BEC	9.25	0.10	1.09
COM7	22.50	0.20	0.90

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	7.25	-0.35	-4.61
KCE	18.70	-0.80	-4.10
STA	12.10	-0.50	-3.97
BANPU	14.70	-0.50	-3.29
BEAUTY	3.84	-0.12	-3.03
SGP	9.90	-0.30	-2.94
JAS	7.00	-0.20	-2.78
IVL	46.50	-1.25	-2.62
RS	16.30	-0.40	-2.40
STPI	8.20	-0.20	-2.38

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
02/07/2019	34,829	33,488	1,341	29,921	27,837	2,084	67,256	70,681	-3,425	132,006	358,993

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2019	6,368	3,805	2,563	10,029	10,091	-62	15,021	17,522	-2,501	31,418	45,616

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2019	92	0	92	2,484	307	2,177	2,237	4,506	-2,269	4,813	37,177