

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		04-Jul-19	03-Jul-19	Change	04-Jul-19 (+/-)	03-Jul-19 (+/-)	02-Jul-19 (+/-)	01-Jul-19 (+/-)	28-Jun-19	
S50N19	Jul 2019	1,145.00	1,156.60	-11.6 -1 %	564 0.36 %	562 0.18 %	561 1.08 %	555 -0.36 %	557	
S50Q19	Aug 2019	1,144.50	1,155.70	-11.2 -0.97 %	8 60.00 %	5 0.00 %	5 -16.67 %	6 50.00 %	4	
S50U19	Sep 2019	1,142.20	1,153.20	-11 -0.95 %	324,931 -4.57 %	340,505 4.64 %	325,410 1.31 %	321,194 1.57 %	316,223	
S50Z19	Dec 2019	1,141.00	1,152.00	-11 -0.95 %	28,377 12.02 %	25,332 0.50 %	25,205 2.86 %	24,503 3.26 %	23,729	
S50H20	Mar 2020	1,138.10	1,148.90	-10.8 -0.94 %	6,472 3.78 %	6,236 1.32 %	6,155 3.36 %	5,955 2.34 %	5,819	
S50M20	Jun 2020	1,135.30	1,146.00	-10.7 -0.93 %	2,089 16.18 %	1,798 8.51 %	1,657 19.81 %	1,383 50.49 %	919	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			04-Jul-19	03-Jul-19	Change	04-Jul-19 (+/-)	03-Jul-19 (+/-)	02-Jul-19 (+/-)	01-Jul-19 (+/-)	28-Jun-19	
WHAU19	Sep 2019	67,011	4.60	4.78	-0.18 -3.77 %	88,086 -20.48 %	110,770 13.83 %	97,311 -1.20 %	98,489 6.02 %	92,896	
BANPUM20	Jun 2020	37,505	13.93	14.25	-0.32 -2.25 %	14,513 51.30 %	9,592 -48.31 %	18,556 172.88 %	6,800 41.67 %	4,800	
JASU19	Sep 2019	28,124	7.20	7.32	-0.12 -1.64 %	291,779 2.95 %	283,431 -0.27 %	284,207 1.81 %	279,155 2.60 %	272,071	
IRPCU19	Sep 2019	27,167	5.03	5.15	-0.12 -2.33 %	59,712 2.72 %	58,131 1.49 %	57,279 1.94 %	56,191 0.33 %	56,008	
CKPU19	Sep 2019	26,602	7.08	7.10	-0.02 -0.28 %	23,447 32.93 %	17,638 -2.41 %	18,074 -2.66 %	18,568 -9.62 %	20,545	
BCPGU19	Sep 2019	21,863	19.30	21.20	-1.90 -8.96 %	12,688 -39.57 %	20,996 20.03 %	17,492 5.92 %	16,514 -5.49 %	17,474	
GUNKULU19	Sep 2019	17,571	3.14	3.15	-0.01 -0.32 %	25,740 -3.12 %	26,570 -15.10 %	31,295 1.88 %	30,719 -1.35 %	31,139	
SIRIU19	Sep 2019	16,725	1.48	1.51	-0.03 -1.99 %	299,577 -1.84 %	305,183 -0.72 %	307,395 0.00 %	307,395 0.03 %	307,304	
TRUEU19	Sep 2019	13,048	5.66	5.76	-0.10 -1.74 %	67,258 -8.09 %	73,175 5.19 %	69,567 -3.13 %	71,817 4.06 %	69,016	
BLANDU19	Sep 2019	11,070	1.64	1.67	-0.03 -1.80 %	54,050 -8.42 %	59,018 -0.88 %	59,543 -1.66 %	60,547 11.68 %	54,215	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 04-Jul-19	(+/-)	03-Jul-19	(+/-)	02-Jul-19	(+/-)	01-Jul-19	(+/-)	28-Jun-19	04-Jul-19	03-Jul-19	Change
SIRIU19	Sep 2019	16,725	299,577	-1.84 %	305,183	-0.72 %	307,395	0.00 %	307,395	0.03 %	307,304	1.48	1.51	-0.03 -2 %
JASU19	Sep 2019	28,124	291,779	2.95 %	283,431	-0.27 %	284,207	1.81 %	279,155	2.60 %	272,071	7.20	7.32	-0.1 -1.6 %
TRUEZ19	Dec 2019	3,527	102,546	3.54 %	99,039	-3.41 %	102,537	-1.91 %	104,534	8.25 %	96,571	5.65	5.75	-0.1 -1.7 %
SIRIZ19	Dec 2019	0	100,563	0.00 %	100,563	0.00 %	100,563	0.00 %	100,563	0.00 %	100,563	1.46	1.50	-0.04 -2.7 %
WHAU19	Sep 2019	67,011	88,086	-20.48 %	110,770	13.83 %	97,311	-1.20 %	98,489	6.02 %	92,896	4.60	4.78	-0.2 -3.8 %
TMBU19	Sep 2019	6,431	81,527	4.84 %	77,762	1.40 %	76,689	2.00 %	75,182	0.29 %	74,962	1.98	1.98	0 0 %
BLANDZ19	Dec 2019	20	75,489	0.03 %	75,469	-0.72 %	76,019	0.66 %	75,519	0.04 %	75,486	1.63	1.66	-0.03 -1.8 %
LHZ19	Dec 2019	4,903	69,279	-6.60 %	74,176	-1.28 %	75,135	-0.26 %	75,334	-0.92 %	76,034	10.80	11.05	-0.3 -2.3 %
TRUEU19	Sep 2019	13,048	67,258	-8.09 %	73,175	5.19 %	69,567	-3.13 %	71,817	4.06 %	69,016	5.66	5.76	-0.1 -1.7 %
IRPCU19	Sep 2019	27,167	59,712	2.72 %	58,131	1.49 %	57,279	1.94 %	56,191	0.33 %	56,008	5.03	5.15	-0.1 -2.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	9.10	0.20	2.25
RS	16.60	0.30	1.84
VGI	9.35	0.15	1.63
TCAP	57.00	0.75	1.33
ROBINS	59.00	0.75	1.29
CKP	7.10	0.05	0.71
TTW	14.20	0.10	0.71
AP	8.10	0.05	0.62
BH	170.50	1.00	0.59
TU	18.30	0.10	0.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCPG	19.20	-1.80	-8.57
THANI	6.90	-0.30	-4.17
WHA	4.60	-0.18	-3.77
GPSC	69.25	-2.50	-3.48
STA	11.70	-0.40	-3.31
SAMART	9.50	-0.30	-3.06
SUPER	0.69	-0.02	-2.82
STEC	26.50	-0.75	-2.75
S	3.56	-0.10	-2.73
IVL	45.00	-1.25	-2.70

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
04/07/2019	44,976	51,510	-6,534	60,666	49,097	11,569	117,106	122,141	-5,035	222,748	362,441

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/07/2019	3,384	7,230	-3,846	12,479	13,267	-788	22,614	17,980	4,634	38,477	46,756

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/07/2019	0	0	0	912	430	482	1,562	2,044	-482	2,474	39,208