

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		05-Jul-19	04-Jul-19	Change	05-Jul-19 (+/-)	04-Jul-19 (+/-)	03-Jul-19 (+/-)	02-Jul-19 (+/-)	01-Jul-19	
S50N19	Jul 2019	1,147.50	1,145.00	2.5 0.22 %	565 0.18 %	564 0.36 %	562 0.18 %	561 1.08 %	555	
S50Q19	Aug 2019	1,146.50	1,144.50	2 0.17 %	7 -12.50 %	8 60.00 %	5 0.00 %	5 -16.67 %	6	
S50U19	Sep 2019	1,146.70	1,142.20	4.5 0.39 %	332,161 2.23 %	324,931 -4.57 %	340,505 4.64 %	325,410 1.31 %	321,194	
S50Z19	Dec 2019	1,145.30	1,141.00	4.3 0.38 %	28,967 2.08 %	28,377 12.02 %	25,332 0.50 %	25,205 2.86 %	24,503	
S50H20	Mar 2020	1,142.20	1,138.10	4.1 0.36 %	6,533 0.94 %	6,472 3.78 %	6,236 1.32 %	6,155 3.36 %	5,955	
S50M20	Jun 2020	1,139.30	1,135.30	4 0.35 %	2,191 4.88 %	2,089 16.18 %	1,798 8.51 %	1,657 19.81 %	1,383	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			05-Jul-19	04-Jul-19	Change	05-Jul-19 (+/-)	04-Jul-19 (+/-)	03-Jul-19 (+/-)	02-Jul-19 (+/-)	01-Jul-19	
WHAU19	Sep 2019	24,413	4.68	4.60	0.08 1.74 %	77,971 -11.48 %	88,086 -20.48 %	110,770 13.83 %	97,311 -1.20 %	98,489	
JASU19	Sep 2019	22,466	7.24	7.20	0.04 0.56 %	283,182 -2.95 %	291,779 2.95 %	283,431 -0.27 %	284,207 1.81 %	279,155	
IRPCU19	Sep 2019	16,309	4.98	5.03	-0.05 -0.99 %	52,935 -11.35 %	59,712 2.72 %	58,131 1.49 %	57,279 1.94 %	56,191	
CKPU19	Sep 2019	13,453	7.06	7.08	-0.02 -0.28 %	23,476 0.12 %	23,447 32.93 %	17,638 -2.41 %	18,074 -2.66 %	18,568	
BANPUM20	Jun 2020	9,213	13.98	13.93	0.05 0.36 %	11,300 -22.14 %	14,513 51.30 %	9,592 -48.31 %	18,556 172.88 %	6,800	
SIRIU19	Sep 2019	8,434	1.50	1.48	0.02 1.35 %	298,236 -0.45 %	299,577 -1.84 %	305,183 -0.72 %	307,395 0.00 %	307,395	
BCPGU19	Sep 2019	8,136	19.30	19.30	0.00 0.00 %	14,438 13.79 %	12,688 -39.57 %	20,996 20.03 %	17,492 5.92 %	16,514	
QHU19	Sep 2019	7,619	3.02	3.03	-0.01 -0.33 %	23,352 37.82 %	16,944 -20.89 %	21,418 14.27 %	18,743 10.08 %	17,027	
PLANBU19	Sep 2019	6,729	7.95	7.77	0.18 2.32 %	20,298 -15.37 %	23,984 -20.06 %	30,001 -15.78 %	35,624 4.62 %	34,050	
PTTU19	Sep 2019	6,598	47.74	47.71	0.03 0.06 %	6,890 -39.51 %	11,391 0.39 %	11,347 -0.26 %	11,377 -7.45 %	12,293	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 05-Jul-19	(+/-)	04-Jul-19	(+/-)	03-Jul-19	(+/-)	02-Jul-19	(+/-)	01-Jul-19	05-Jul-19	04-Jul-19	Change
SIRIU19	Sep 2019	8,434	298,236	-0.45 %	299,577	-1.84 %	305,183	-0.72 %	307,395	0.00 %	307,395	1.50	1.48	0.02 1.35 %
JASU19	Sep 2019	22,466	283,182	-2.95 %	291,779	2.95 %	283,431	-0.27 %	284,207	1.81 %	279,155	7.24	7.20	0.04 0.56 %
TRUEZ19	Dec 2019	1,002	101,546	-0.98 %	102,546	3.54 %	99,039	-3.41 %	102,537	-1.91 %	104,534	5.73	5.65	0.08 1.42 %
TMBU19	Sep 2019	4,149	81,477	-0.06 %	81,527	4.84 %	77,762	1.40 %	76,689	2.00 %	75,182	1.96	1.98	-0.02 -1.0 %
WHAU19	Sep 2019	24,413	77,971	-11.48 %	88,086	-20.48 %	110,770	13.83 %	97,311	-1.20 %	98,489	4.68	4.60	0.08 1.74 %
BLANDZ19	Dec 2019	450	75,939	0.60 %	75,489	0.03 %	75,469	-0.72 %	76,019	0.66 %	75,519	1.65	1.63	0.02 1.23 %
TRUEU19	Sep 2019	1,748	66,750	-0.76 %	67,258	-8.09 %	73,175	5.19 %	69,567	-3.13 %	71,817	5.73	5.66	0.07 1.24 %
LHZ19	Dec 2019	4,701	65,580	-5.34 %	69,279	-6.60 %	74,176	-1.28 %	75,135	-0.26 %	75,334	10.97	10.80	0.2 1.57 %
TRUEH20	Mar 2020	0	56,117	0.00 %	56,117	0.00 %	56,117	0.00 %	56,117	9.25 %	51,366	5.73	5.67	0.06 1.06 %
BLANDU19	Sep 2019	1,826	54,582	0.98 %	54,050	-8.42 %	59,018	-0.88 %	59,543	-1.66 %	60,547	1.66	1.64	0.02 1.22 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	5.90	0.45	8.26
GPSC	73.25	4.00	5.78
ORI	9.25	0.50	5.71
AEONTS	229.00	12.00	5.53
PSL	9.05	0.40	4.62
BGRIM	36.00	1.25	3.60
ESSO	10.80	0.30	2.86
TRUE	5.75	0.15	2.68
SAMART	9.75	0.25	2.63
PLANB	7.95	0.20	2.58

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	19.00	-0.30	-1.55
TMB	1.94	-0.03	-1.52
TTW	14.00	-0.20	-1.41
SCC	462.00	-6.00	-1.28
ROBINS	58.25	-0.75	-1.27
KTB	19.30	-0.20	-1.03
LH	11.10	-0.10	-0.89
IRPC	4.96	-0.04	-0.80
CKP	7.05	-0.05	-0.70
GUNKUL	3.08	-0.02	-0.65

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
05/07/2019	39,948	33,550	6,398	27,042	32,845	-5,803	80,824	81,419	-595	147,814	370,424

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2019	2,610	2,763	-153	4,772	5,338	-566	10,361	9,642	719	17,743	48,282

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2019	0	250	-250	1,669	448	1,221	1,742	2,713	-971	3,411	38,033