

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jul-19	05-Jul-19	Change	08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19	(+/-)	03-Jul-19	(+/-)	02-Jul-19
S50N19	Jul 2019	1,144.90	1,147.50	-2.6 -0.23 %	560	-0.88 %	565	0.18 %	564	0.36 %	562	0.18 %	561
S50U19	Sep 2019	1,141.30	1,146.70	-5.4 -0.47 %	322,871	-2.80 %	332,161	2.23 %	324,931	-4.57 %	340,505	4.64 %	325,410
S50Z19	Dec 2019	1,141.00	1,145.30	-4.3 -0.38 %	31,077	7.28 %	28,967	2.08 %	28,377	12.02 %	25,332	0.50 %	25,205
S50H20	Mar 2020	1,137.40	1,142.20	-4.8 -0.42 %	6,420	-1.73 %	6,533	0.94 %	6,472	3.78 %	6,236	1.32 %	6,155
S50M20	Jun 2020	1,134.40	1,139.30	-4.9 -0.43 %	2,283	4.20 %	2,191	4.88 %	2,089	16.18 %	1,798	8.51 %	1,657

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jul-19	05-Jul-19	Change	08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19	(+/-)	03-Jul-19	(+/-)	02-Jul-19
JASU19	Sep 2019	38,970	7.60	7.24	0.36 4.97 %	274,771	-2.97 %	283,182	-2.95 %	291,779	2.95 %	283,431	-0.27 %	284,207
WHAU19	Sep 2019	35,291	4.71	4.68	0.03 0.64 %	105,497	35.30 %	77,971	-11.48 %	88,086	-20.48 %	110,770	13.83 %	97,311
IRPCU19	Sep 2019	22,496	4.83	4.98	-0.15 -3.01 %	62,861	18.75 %	52,935	-11.35 %	59,712	2.72 %	58,131	1.49 %	57,279
BANPUZ19	Dec 2019	15,811	14.34	14.39	-0.05 -0.35 %	29,676	0.02 %	29,671	-12.40 %	33,871	10.08 %	30,769	3.75 %	29,657
PLANBM20	Jun 2020	9,700	8.20	7.99	0.21 2.63 %	9,700	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BANPUM20	Jun 2020	8,500	14.12	13.98	0.14 1.00 %	11,500	1.77 %	11,300	-22.14 %	14,513	51.30 %	9,592	-48.31 %	18,556
PLANBU19	Sep 2019	8,368	8.16	7.95	0.21 2.64 %	20,560	1.29 %	20,298	-15.37 %	23,984	-20.06 %	30,001	-15.78 %	35,624
JASZ19	Dec 2019	8,001	7.48	7.10	0.38 5.35 %	29,219	15.87 %	25,218	2.01 %	24,720	32.05 %	18,720	27.14 %	14,724
GUNKULU19	Sep 2019	7,875	3.04	3.10	-0.06 -1.94 %	25,300	-7.18 %	27,257	5.89 %	25,740	-3.12 %	26,570	-15.10 %	31,295
PLANBZ19	Dec 2019	7,502	8.17	7.96	0.21 2.64 %	16,138	27.69 %	12,638	8.59 %	11,638	0.00 %	11,638	-30.05 %	16,637

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19	(+/-)	03-Jul-19	(+/-)	02-Jul-19	08-Jul-19	05-Jul-19	Change
SIRIU19	Sep 2019	1,909	296,987	-0.42 %	298,236	-0.45 %	299,577	-1.84 %	305,183	-0.72 %	307,395	1.51	1.50	0.01 0.67 %
JASU19	Sep 2019	38,970	274,771	-2.97 %	283,182	-2.95 %	291,779	2.95 %	283,431	-0.27 %	284,207	7.60	7.24	0.4 4.97 %
WHAU19	Sep 2019	35,291	105,497	35.30 %	77,971	-11.48 %	88,086	-20.48 %	110,770	13.83 %	97,311	4.71	4.68	0.03 0.64 %
TRUEZ19	Dec 2019	760	102,296	0.74 %	101,546	-0.98 %	102,546	3.54 %	99,039	-3.41 %	102,537	5.73	5.73	0 0 %
TMBU19	Sep 2019	716	82,090	0.75 %	81,477	-0.06 %	81,527	4.84 %	77,762	1.40 %	76,689	1.94	1.96	-0.02 -1.0 %
BLANDZ19	Dec 2019	3	75,939	0.00 %	75,939	0.60 %	75,489	0.03 %	75,469	-0.72 %	76,019	1.65	1.65	0 0 %
TRUEU19	Sep 2019	3,638	69,275	3.78 %	66,750	-0.76 %	67,258	-8.09 %	73,175	5.19 %	69,567	5.72	5.73	-0.01 -0.2 %
LHZ19	Dec 2019	5,941	64,841	-1.13 %	65,580	-5.34 %	69,279	-6.60 %	74,176	-1.28 %	75,135	10.91	10.97	-0.06 -0.6 %
IRPCU19	Sep 2019	22,496	62,861	18.75 %	52,935	-11.35 %	59,712	2.72 %	58,131	1.49 %	57,279	4.83	4.98	-0.2 -3.0 %
TRUEH20	Mar 2020	4	56,121	0.01 %	56,117	0.00 %	56,117	0.00 %	56,117	0.00 %	56,117	5.73	5.73	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	8.10	0.80	10.96
TTA	6.35	0.45	7.63
PTG	19.50	1.10	5.98
CBG	75.75	3.50	4.84
JAS	7.60	0.30	4.11
AEONTS	237.00	8.00	3.49
PLANB	8.20	0.25	3.14
COM7	22.60	0.60	2.73
CKP	7.20	0.15	2.13
BCPG	19.50	0.30	1.56

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	4.80	-0.16	-3.23
IVL	43.75	-1.25	-2.78
GUNKUL	3.00	-0.08	-2.60
PTTGC	61.50	-1.25	-1.99
BLA	25.75	-0.50	-1.90
ESSO	10.60	-0.20	-1.85
ROBINS	57.25	-1.00	-1.72
STA	11.60	-0.20	-1.69
BCP	30.50	-0.50	-1.61
SAWAD	55.50	-0.75	-1.33

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
08/07/2019	38,955	47,642	-8,687	32,335	32,840	-505	85,436	76,244	9,192	156,726	363,218

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2019	13,838	16,751	-2,913	30,891	33,199	-2,308	40,197	34,976	5,221	84,926	49,753