

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		09-Jul-19	08-Jul-19	Change	09-Jul-19 (+/-)	08-Jul-19 (+/-)	05-Jul-19 (+/-)	04-Jul-19 (+/-)	03-Jul-19					
S50N19	Jul 2019	1,136.00	1,144.90	-8.9 -0.78 %	561 0.18 %	560 -0.88 %	565 0.18 %	564 0.36 %	562					
S50Q19	Aug 2019	1,138.00	1,143.90	-5.9 -0.52 %	7 0.00 %	7 0.00 %	7 -12.50 %	8 60.00 %	5					
S50U19	Sep 2019	1,134.20	1,141.30	-7.1 -0.62 %	314,458 -2.61 %	322,871 -2.80 %	332,161 2.23 %	324,931 -4.57 %	340,505					
S50Z19	Dec 2019	1,134.30	1,141.00	-6.7 -0.59 %	31,855 2.50 %	31,077 7.28 %	28,967 2.08 %	28,377 12.02 %	25,332					
S50H20	Mar 2020	1,131.00	1,137.40	-6.4 -0.56 %	6,634 3.33 %	6,420 -1.73 %	6,533 0.94 %	6,472 3.78 %	6,236					
S50M20	Jun 2020	1,127.50	1,134.40	-6.9 -0.61 %	2,518 10.29 %	2,283 4.20 %	2,191 4.88 %	2,089 16.18 %	1,798					

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			09-Jul-19	08-Jul-19	Change	09-Jul-19 (+/-)	08-Jul-19 (+/-)	05-Jul-19 (+/-)	04-Jul-19 (+/-)	03-Jul-19					
WHAU19	Sep 2019	36,916	4.56	4.71	-0.15 -3.18 %	78,177 -25.90 %	105,497 35.30 %	77,971 -11.48 %	88,086 -20.48 %	110,770					
JASU19	Sep 2019	25,254	7.41	7.60	-0.19 -2.50 %	279,585 1.75 %	274,771 -2.97 %	283,182 -2.95 %	291,779 2.95 %	283,431					
BANPUM20	Jun 2020	10,000	13.76	14.12	-0.36 -2.55 %	13,500 17.39 %	11,500 1.77 %	11,300 -22.14 %	14,513 51.30 %	9,592					
IRPCU19	Sep 2019	9,169	4.81	4.83	-0.02 -0.41 %	63,939 1.71 %	62,861 18.75 %	52,935 -11.35 %	59,712 2.72 %	58,131					
TMBM20	Jun 2020	9,005	1.89	1.91	-0.02 -1.05 %	12,003 300.10 %	3,000 0.00 %	0 0.00 %	0 0.00 %	0					
TRUEM20	Jun 2020	9,000	5.61	5.73	-0.12 -2.09 %	9,000 0.00 %	0 0.00 %	0 0.00 %	0 0.00 %	0					
CKZ19	Dec 2019	8,467	27.23	28.95	-1.72 -5.94 %	5,666 -57.07 %	13,199 -4.69 %	13,849 -3.13 %	14,297 0.00 %	14,297					
BECU19	Sep 2019	8,218	9.50	8.95	0.55 6.15 %	14,516 42.58 %	10,181 -4.65 %	10,678 4.93 %	10,176 -1.47 %	10,328					
SUPERH20	Mar 2020	8,000	0.72	0.74	-0.02 -2.70 %	11,000 175.00 %	4,000 33.33 %	3,000 50.00 %	2,000 0.00 %	2,000					
PTGU19	Sep 2019	6,260	20.01	19.46	0.55 2.83 %	10,651 -8.11 %	11,591 -4.84 %	12,181 -2.82 %	12,534 1.89 %	12,302					

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19	(+/-)	03-Jul-19	09-Jul-19	08-Jul-19	Change	
SIRIU19	Sep 2019	1,168	297,563	0.19 %	296,987	-0.42 %	298,236	-0.45 %	299,577	-1.84 %	305,183	1.49	1.51	-0.02 -1.3 %	
JASU19	Sep 2019	25,254	279,585	1.75 %	274,771	-2.97 %	283,182	-2.95 %	291,779	2.95 %	283,431	7.41	7.60	-0.2 -2.5 %	
TRUEZ19	Dec 2019	2,522	103,307	0.99 %	102,296	0.74 %	101,546	-0.98 %	102,546	3.54 %	99,039	5.62	5.73	-0.1 -1.9 %	
TMBU19	Sep 2019	2,305	82,998	1.11 %	82,090	0.75 %	81,477	-0.06 %	81,527	4.84 %	77,762	1.91	1.94	-0.03 -1.6 %	
WHAU19	Sep 2019	36,916	78,177	-25.90 %	105,497	35.30 %	77,971	-11.48 %	88,086	-20.48 %	110,770	4.56	4.71	-0.2 -3.2 %	
BLANDZ19	Dec 2019	2	75,940	0.00 %	75,939	0.00 %	75,939	0.60 %	75,489	0.03 %	75,469	1.63	1.65	-0.02 -1.2 %	
TRUEU19	Sep 2019	4,860	67,408	-2.70 %	69,275	3.78 %	66,750	-0.76 %	67,258	-8.09 %	73,175	5.60	5.72	-0.1 -2.1 %	
LHZ19	Dec 2019	1,541	64,382	-0.71 %	64,841	-1.13 %	65,580	-5.34 %	69,279	-6.60 %	74,176	10.97	10.91	0.06 0.55 %	
IRPCU19	Sep 2019	9,169	63,939	1.71 %	62,861	18.75 %	52,935	-11.35 %	59,712	2.72 %	58,131	4.81	4.83	-0.02 -0.4 %	
TRUEH20	Mar 2020	1,894	54,229	-3.37 %	56,121	0.01 %	56,117	0.00 %	56,117	0.00 %	56,117	5.61	5.73	-0.1 -2.1 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	24.50	1.90	8.41
ICHI	7.05	0.45	6.82
BEC	9.55	0.55	6.11
STA	12.20	0.60	5.17
PTG	20.00	0.50	2.56
TU	18.80	0.30	1.62
SUPER	0.71	0.01	1.43
BH	174.50	2.00	1.16
HMPRO	17.60	0.20	1.15
LH	11.20	0.10	0.90

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.45	-0.55	-6.11
CK	27.50	-1.50	-5.17
GPSC	70.50	-3.75	-5.05
IVL	41.75	-2.00	-4.57
DTAC	50.75	-2.00	-3.79
ESSO	10.20	-0.40	-3.77
BCPG	18.90	-0.60	-3.08
SPRC	9.60	-0.30	-3.03
TRUE	5.55	-0.15	-2.63
WHA	4.56	-0.12	-2.56

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
09/07/2019	46,025	42,345	3,680	34,164	32,599	1,565	80,151	85,396	-5,245	160,340	356,033

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2019	2,001	6,978	-4,977	8,618	11,215	-2,597	21,815	14,241	7,574	32,434	55,900