

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Jul-19	09-Jul-19	Change	10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19
S50N19	Jul 2019	1,152.50	1,136.00	16.5 1.45 %	564	0.53 %	561	0.18 %	560	-0.88 %	565	0.18 %	564
S50Q19	Aug 2019	1,148.00	1,138.00	10 0.88 %	18	157.14 %	7	0.00 %	7	0.00 %	7	-12.50 %	8
S50U19	Sep 2019	1,148.50	1,134.20	14.3 1.26 %	335,614	6.73 %	314,458	-2.61 %	322,871	-2.80 %	332,161	2.23 %	324,931
S50Z19	Dec 2019	1,148.30	1,134.30	14 1.23 %	31,910	0.17 %	31,855	2.50 %	31,077	7.28 %	28,967	2.08 %	28,377
S50H20	Mar 2020	1,144.50	1,131.00	13.5 1.19 %	6,794	2.41 %	6,634	3.33 %	6,420	-1.73 %	6,533	0.94 %	6,472
S50M20	Jun 2020	1,141.30	1,127.50	13.8 1.22 %	2,593	2.98 %	2,518	10.29 %	2,283	4.20 %	2,191	4.88 %	2,089

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jul-19	09-Jul-19	Change	10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19
TRUEZ19	Dec 2019	44,355	5.87	5.62	0.25 4.45 %	73,972	-28.40 %	103,307	0.99 %	102,296	0.74 %	101,546	-0.98 %	102,546
TRUEU19	Sep 2019	44,005	5.87	5.60	0.27 4.82 %	66,686	-1.07 %	67,408	-2.70 %	69,275	3.78 %	66,750	-0.76 %	67,258
IRPCU19	Sep 2019	18,954	4.84	4.81	0.03 0.62 %	60,184	-5.87 %	63,939	1.71 %	62,861	18.75 %	52,935	-11.35 %	59,712
WHAU19	Sep 2019	16,345	4.66	4.56	0.10 2.19 %	85,512	9.38 %	78,177	-25.90 %	105,497	35.30 %	77,971	-11.48 %	88,086
SUPERU19	Sep 2019	16,018	0.70	0.71	-0.01 -1.41 %	42,764	59.88 %	26,748	-3.43 %	27,698	3.75 %	26,696	-0.10 %	26,722
TRUEH20	Mar 2020	9,858	5.87	5.61	0.26 4.63 %	46,373	-14.49 %	54,229	-3.37 %	56,121	0.01 %	56,117	0.00 %	56,117
BANPUM20	Jun 2020	9,082	13.90	13.76	0.14 1.02 %	17,282	28.01 %	13,500	17.39 %	11,500	1.77 %	11,300	-22.14 %	14,513
BEAUTYU19	Sep 2019	8,616	4.09	3.90	0.19 4.87 %	11,221	-12.84 %	12,874	4.43 %	12,328	0.18 %	12,306	1.02 %	12,182
VGIU19	Sep 2019	8,106	9.85	9.30	0.55 5.91 %	37,261	5.67 %	35,261	-0.35 %	35,386	0.33 %	35,268	-1.48 %	35,797
BTSU19	Sep 2019	7,511	12.44	12.45	-0.01 -0.08 %	19,788	2.58 %	19,290	-7.22 %	20,790	2.47 %	20,288	-2.44 %	20,796

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	(+/-)	04-Jul-19	10-Jul-19	09-Jul-19	Change
SIRIU19	Sep 2019	684	297,910	0.12 %	297,563	0.19 %	296,987	-0.42 %	298,236	-0.45 %	299,577	1.49	1.49	0 0 %
JASU19	Sep 2019	5,724	279,951	0.13 %	279,585	1.75 %	274,771	-2.97 %	283,182	-2.95 %	291,779	7.50	7.41	0.09 1.21 %
SIRIZ19	Dec 2019	500	101,064	0.50 %	100,564	0.00 %	100,564	0.00 %	100,566	0.00 %	100,563	1.47	1.47	0 0 %
WHAU19	Sep 2019	16,345	85,512	9.38 %	78,177	-25.90 %	105,497	35.30 %	77,971	-11.48 %	88,086	4.66	4.56	0.1 2.19 %
TMBU19	Sep 2019	2,175	85,005	2.42 %	82,998	1.11 %	82,090	0.75 %	81,477	-0.06 %	81,527	1.91	1.91	0 0 %
TRUEZ19	Dec 2019	44,355	73,972	-28.40 %	103,307	0.99 %	102,296	0.74 %	101,546	-0.98 %	102,546	5.87	5.62	0.3 4.45 %
TRUEU19	Sep 2019	44,005	66,686	-1.07 %	67,408	-2.70 %	69,275	3.78 %	66,750	-0.76 %	67,258	5.87	5.60	0.3 4.82 %
LHZ19	Dec 2019	2,300	62,882	-2.33 %	64,382	-0.71 %	64,841	-1.13 %	65,580	-5.34 %	69,279	10.67	10.97	-0.3 -2.7 %
IRPCU19	Sep 2019	18,954	60,184	-5.87 %	63,939	1.71 %	62,861	18.75 %	52,935	-11.35 %	59,712	4.84	4.81	0.03 0.62 %
BLANDU19	Sep 2019	45	52,173	0.05 %	52,145	-6.20 %	55,593	1.85 %	54,582	0.98 %	54,050	1.66	1.64	0.02 1.22 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	5.90	0.35	6.31
PRM	8.45	0.50	6.29
BEAUTY	4.18	0.24	6.09
EPG	6.60	0.35	5.60
VGI	9.75	0.45	4.84
PTG	20.70	0.70	3.50
DTAC	52.50	1.75	3.45
RATCH	67.25	2.00	3.07
ESSO	10.50	0.30	2.94
GPSC	72.50	2.00	2.84

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTW	13.90	-0.30	-2.11
TASCO	20.90	-0.40	-1.88
SCC	456.00	-8.00	-1.72
SUPER	0.70	-0.01	-1.41
RS	16.20	-0.20	-1.22
KTC	42.00	-0.50	-1.18
THAI	10.10	-0.10	-0.98
LH	11.10	-0.10	-0.89
BA	11.20	-0.10	-0.88
CHG	2.30	-0.02	-0.86

## 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
10/07/2019	52,375	52,863	-488	37,231	40,269	-3,038	108,608	105,082	3,526	198,214	377,493

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/07/2019	4,704	2,623	2,081	9,854	10,041	-187	13,771	15,665	-1,894	28,329	55,897

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/07/2019	0	0	0	1,606	1	1,605	774	2,379	-1,605	2,380	33,576