

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Jul-19	10-Jul-19	Change	11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	
S50N19	Jul 2019	1,153.00	1,152.50	0.5 0.04 %	564	0.00 %	564	0.53 %	561	0.18 %	560	-0.88 %	565	
S50U19	Sep 2019	1,151.30	1,148.50	2.8 0.24 %	336,135	0.16 %	335,614	6.73 %	314,458	-2.61 %	322,871	-2.80 %	332,161	
S50Z19	Dec 2019	1,151.10	1,148.30	2.8 0.24 %	31,856	-0.17 %	31,910	0.17 %	31,855	2.50 %	31,077	7.28 %	28,967	
S50H20	Mar 2020	1,147.00	1,144.50	2.5 0.22 %	6,875	1.19 %	6,794	2.41 %	6,634	3.33 %	6,420	-1.73 %	6,533	
S50M20	Jun 2020	1,143.90	1,141.30	2.6 0.23 %	2,642	1.89 %	2,593	2.98 %	2,518	10.29 %	2,283	4.20 %	2,191	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Jul-19	10-Jul-19	Change	11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	
TRUEU19	Sep 2019	35,422	6.12	5.87	0.25 4.26 %	71,194	6.76 %	66,686	-1.07 %	67,408	-2.70 %	69,275	3.78 %	66,750	
WHAU19	Sep 2019	31,998	4.72	4.66	0.06 1.29 %	80,811	-5.50 %	85,512	9.38 %	78,177	-25.90 %	105,497	35.30 %	77,971	
TRUEZ19	Dec 2019	20,973	6.15	5.87	0.28 4.77 %	72,069	-2.57 %	73,972	-28.40 %	103,307	0.99 %	102,296	0.74 %	101,546	
JASU19	Sep 2019	19,549	7.54	7.50	0.04 0.53 %	286,260	2.25 %	279,951	0.13 %	279,585	1.75 %	274,771	-2.97 %	283,182	
TMBU19	Sep 2019	15,432	1.93	1.91	0.02 1.05 %	84,808	-0.23 %	85,005	2.42 %	82,998	1.11 %	82,090	0.75 %	81,477	
BTSU19	Sep 2019	14,544	12.33	12.44	-0.11 -0.88 %	8,267	-58.22 %	19,788	2.58 %	19,290	-7.22 %	20,790	2.47 %	20,288	
BECU19	Sep 2019	9,064	10.00	9.49	0.51 5.37 %	16,819	31.24 %	12,815	-11.72 %	14,516	42.58 %	10,181	-4.65 %	10,678	
PLANBU19	Sep 2019	8,292	8.62	8.25	0.37 4.48 %	23,824	15.65 %	20,600	0.55 %	20,488	-0.35 %	20,560	1.29 %	20,298	
SUPERH20	Mar 2020	8,000	0.72	0.71	0.01 1.41 %	21,000	50.00 %	14,000	27.27 %	11,000	175.00 %	4,000	33.33 %	3,000	
CPALLM20	Jun 2020	7,506	87.51	88.24	-0.73 -0.83 %	506	-93.68 %	8,000	0.00 %	8,000	23.08 %	6,500	44.44 %	4,500	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	(+/-)	05-Jul-19	11-Jul-19	10-Jul-19	Change	
SIRIU19	Sep 2019	1,327	297,764	-0.05 %	297,910	0.12 %	297,563	0.19 %	296,987	-0.42 %	298,236	1.49	1.49	0 0 %	
JASU19	Sep 2019	19,549	286,260	2.25 %	279,951	0.13 %	279,585	1.75 %	274,771	-2.97 %	283,182	7.54	7.50	0.04 0.53 %	
SIRIZ19	Dec 2019	525	101,564	0.49 %	101,064	0.50 %	100,564	0.00 %	100,564	0.00 %	100,566	1.47	1.47	0 0 %	
TMBU19	Sep 2019	15,432	84,808	-0.23 %	85,005	2.42 %	82,998	1.11 %	82,090	0.75 %	81,477	1.93	1.91	0.02 1.05 %	
WHAU19	Sep 2019	31,998	80,811	-5.50 %	85,512	9.38 %	78,177	-25.90 %	105,497	35.30 %	77,971	4.72	4.66	0.06 1.29 %	
TRUEZ19	Dec 2019	20,973	72,069	-2.57 %	73,972	-28.40 %	103,307	0.99 %	102,296	0.74 %	101,546	6.15	5.87	0.3 4.77 %	
TRUEU19	Sep 2019	35,422	71,194	6.76 %	66,686	-1.07 %	67,408	-2.70 %	69,275	3.78 %	66,750	6.12	5.87	0.3 4.26 %	
LHZ19	Dec 2019	3,211	59,693	-5.07 %	62,882	-2.33 %	64,382	-0.71 %	64,841	-1.13 %	65,580	10.97	10.67	0.3 2.81 %	
IRPCU19	Sep 2019	7,406	58,346	-3.05 %	60,184	-5.87 %	63,939	1.71 %	62,861	18.75 %	52,935	4.87	4.84	0.03 0.62 %	
BLANDU19	Sep 2019	4,031	55,504	6.38 %	52,173	0.05 %	52,145	-6.20 %	55,593	1.85 %	54,582	1.67	1.66	0.01 0.6 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	9.90	0.80	8.79
BEC	10.10	0.50	5.21
PTG	21.70	1.00	4.83
TOP	71.00	3.00	4.41
TRUE	6.15	0.25	4.24
PRM	8.75	0.30	3.55
TTCL	9.60	0.30	3.23
PLANB	8.55	0.25	3.01
ICHI	7.20	0.20	2.86
SPRC	10.00	0.25	2.56

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	23.40	-1.00	-4.10
TASCO	20.30	-0.60	-2.87
BEM	11.00	-0.20	-1.79
BEAUTY	4.12	-0.06	-1.44
CPN	74.25	-1.00	-1.33
MTC	56.00	-0.75	-1.32
COM7	24.00	-0.30	-1.23
BCH	16.10	-0.20	-1.23
KTC	41.50	-0.50	-1.19
BH	173.00	-2.00	-1.14

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
11/07/2019	34,317	45,478	-11,161	36,821	27,925	8,896	74,009	71,744	2,265	145,147	378,090

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/07/2019	14,474	5,522	8,952	16,345	15,134	1,211	25,072	35,235	-10,163	55,891	53,192

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/07/2019	25	0	25	1,052	667	385	2,400	2,810	-410	3,477	33,219