

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		12-Jul-19	11-Jul-19	Change	12-Jul-19 (+/-)	11-Jul-19 (+/-)	10-Jul-19 (+/-)	09-Jul-19 (+/-)	08-Jul-19					
S50N19	Jul 2019	1,145.00	1,153.00	-8 -0.69 %	562 -0.35 %	564 0.00 %	564 0.53 %	561 0.18 %	560					
S50Q19	Aug 2019	1,144.10	1,152.10	-8 -0.69 %	18 0.00 %	18 0.00 %	18 157.14 %	7 0.00 %	7					
S50U19	Sep 2019	1,141.60	1,151.30	-9.7 -0.84 %	330,159 -1.78 %	336,135 0.16 %	335,614 6.73 %	314,458 -2.61 %	322,871					
S50Z19	Dec 2019	1,142.00	1,151.10	-9.1 -0.79 %	31,700 -0.49 %	31,856 -0.17 %	31,910 0.17 %	31,855 2.50 %	31,077					
S50H20	Mar 2020	1,137.90	1,147.00	-9.1 -0.79 %	6,946 1.03 %	6,875 1.19 %	6,794 2.41 %	6,634 3.33 %	6,420					
S50M20	Jun 2020	1,134.60	1,143.90	-9.3 -0.81 %	2,837 7.38 %	2,642 1.89 %	2,593 2.98 %	2,518 10.29 %	2,283					

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			12-Jul-19	11-Jul-19	Change	12-Jul-19 (+/-)	11-Jul-19 (+/-)	10-Jul-19 (+/-)	09-Jul-19 (+/-)	08-Jul-19					
TRUEU19	Sep 2019	19,173	6.16	6.12	0.04 0.65 %	70,857 -0.47 %	71,194 6.76 %	66,686 -1.07 %	67,408 -2.70 %	69,275					
BEMU19	Sep 2019	15,139	10.56	11.06	-0.50 -4.52 %	41,942 -6.99 %	45,092 -1.50 %	45,781 -1.98 %	46,706 -4.07 %	48,687					
SU19	Sep 2019	14,837	3.63	3.58	0.05 1.40 %	30,088 8.77 %	27,663 4.93 %	26,363 -5.62 %	27,934 0.00 %	27,935					
WHAU19	Sep 2019	11,211	4.70	4.72	-0.02 -0.42 %	81,144 0.41 %	80,811 -5.50 %	85,512 9.38 %	78,177 -25.90 %	105,497					
IRPCU19	Sep 2019	10,915	5.00	4.87	0.13 2.67 %	56,883 -2.51 %	58,346 -3.05 %	60,184 -5.87 %	63,939 1.71 %	62,861					
SUPERU19	Sep 2019	9,202	0.75	0.71	0.04 5.63 %	41,796 -4.56 %	43,791 2.40 %	42,764 59.88 %	26,748 -3.43 %	27,698					
SUPERZ19	Dec 2019	9,000	0.75	0.71	0.04 5.63 %	25,511 -23.87 %	33,511 0.00 %	33,511 0.00 %	33,511 0.00 %	33,511					
TRUEZ19	Dec 2019	8,526	6.15	6.15	0.00 0.00 %	80,550 11.77 %	72,069 -2.57 %	73,972 -28.40 %	103,307 0.99 %	102,296					
BLANDU19	Sep 2019	7,504	1.67	1.67	0.00 0.00 %	54,008 -2.70 %	55,504 6.38 %	52,173 0.05 %	52,145 -6.20 %	55,593					
VGIU19	Sep 2019	6,180	9.73	9.75	-0.02 -0.21 %	36,433 -0.93 %	36,774 -1.31 %	37,261 5.67 %	35,261 -0.35 %	35,386					

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19	(+/-)	08-Jul-19	12-Jul-19	11-Jul-19	Change	
SIRIU19	Sep 2019	67	297,777	0.00 %	297,764	-0.05 %	297,910	0.12 %	297,563	0.19 %	296,987	1.48	1.49	-0.01 -0.7 %	
JASU19	Sep 2019	3,683	287,698	0.50 %	286,260	2.25 %	279,951	0.13 %	279,585	1.75 %	274,771	7.56	7.54	0.02 0.27 %	
SIRIZ19	Dec 2019	8	101,572	0.01 %	101,564	0.49 %	101,064	0.50 %	100,564	0.00 %	100,564	1.48	1.47	0.01 0.68 %	
TMBU19	Sep 2019	2,749	84,302	-0.60 %	84,808	-0.23 %	85,005	2.42 %	82,998	1.11 %	82,090	1.93	1.93	0 0 %	
WHAU19	Sep 2019	11,211	81,144	0.41 %	80,811	-5.50 %	85,512	9.38 %	78,177	-25.90 %	105,497	4.70	4.72	-0.02 -0.4 %	
TRUEZ19	Dec 2019	8,526	80,550	11.77 %	72,069	-2.57 %	73,972	-28.40 %	103,307	0.99 %	102,296	6.15	6.15	0 0 %	
TRUEU19	Sep 2019	19,173	70,857	-0.47 %	71,194	6.76 %	66,686	-1.07 %	67,408	-2.70 %	69,275	6.16	6.12	0.04 0.65 %	
LHZ19	Dec 2019	801	59,094	-1.00 %	59,693	-5.07 %	62,882	-2.33 %	64,382	-0.71 %	64,841	10.99	10.97	0.02 0.18 %	
IRPCU19	Sep 2019	10,915	56,883	-2.51 %	58,346	-3.05 %	60,184	-5.87 %	63,939	1.71 %	62,861	5.00	4.87	0.1 2.67 %	
BLANDU19	Sep 2019	7,504	54,008	-2.70 %	55,504	6.38 %	52,173	0.05 %	52,145	-6.20 %	55,593	1.67	1.67	0 0 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	10.90	0.90	9.00
SUPER	0.75	0.05	7.14
ESSO	11.20	0.50	4.67
HANA	28.75	1.00	3.60
BCP	31.50	1.00	3.28
TTCL	9.90	0.30	3.13
ORI	9.45	0.25	2.72
KCE	19.20	0.50	2.67
IRPC	5.05	0.13	2.64
TOP	72.50	1.50	2.11

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	3.96	-0.16	-3.88
BEM	10.60	-0.40	-3.64
BDMS	24.80	-0.70	-2.75
CKP	7.05	-0.15	-2.08
BGRIM	36.00	-0.75	-2.04
AMATA	24.00	-0.50	-2.04
BEC	9.90	-0.20	-1.98
BCH	15.80	-0.30	-1.86
RATCH	66.00	-1.25	-1.86
ADVANC	212.00	-4.00	-1.85

## 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
12/07/2019	44,150	52,583	-8,433	40,996	38,657	2,339	102,466	96,372	6,094	187,612	372,222

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2019	4,413	9,694	-5,281	14,659	14,946	-287	28,265	22,697	5,568	47,337	57,234

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2019	333	359	-26	6,842	2,212	4,630	4,680	9,284	-4,604	11,855	31,954