

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jul-19	12-Jul-19	Change	15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19
S50N19	Jul 2019	1,147.30	1,145.00	2.3 0.2 %	562	0.00 %	562	-0.35 %	564	0.00 %	564	0.53 %	561
S50Q19	Aug 2019	1,146.30	1,144.10	2.2 0.19 %	20	11.11 %	18	0.00 %	18	0.00 %	18	157.14 %	7
S50U19	Sep 2019	1,138.90	1,141.60	-2.7 -0.24 %	322,284	-2.39 %	330,159	-1.78 %	336,135	0.16 %	335,614	6.73 %	314,458
S50Z19	Dec 2019	1,139.40	1,142.00	-2.6 -0.23 %	31,788	0.28 %	31,700	-0.49 %	31,856	-0.17 %	31,910	0.17 %	31,855
S50H20	Mar 2020	1,135.60	1,137.90	-2.3 -0.2 %	6,785	-2.32 %	6,946	1.03 %	6,875	1.19 %	6,794	2.41 %	6,634
S50M20	Jun 2020	1,132.10	1,134.60	-2.5 -0.22 %	2,882	1.59 %	2,837	7.38 %	2,642	1.89 %	2,593	2.98 %	2,518

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jul-19	12-Jul-19	Change	15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19
SUPERU19	Sep 2019	28,881	0.80	0.75	0.05 6.67 %	56,615	35.46 %	41,796	-4.56 %	43,791	2.40 %	42,764	59.88 %	26,748
TRUEU19	Sep 2019	23,113	6.43	6.16	0.27 4.38 %	65,242	-7.92 %	70,857	-0.47 %	71,194	6.76 %	66,686	-1.07 %	67,408
TRUEZ19	Dec 2019	19,633	6.43	6.15	0.28 4.55 %	67,547	-16.14 %	80,550	11.77 %	72,069	-2.57 %	73,972	-28.40 %	103,307
JASU19	Sep 2019	10,587	7.58	7.56	0.02 0.26 %	295,147	2.59 %	287,698	0.50 %	286,260	2.25 %	279,951	0.13 %	279,585
SU19	Sep 2019	10,355	3.63	3.63	0.00 0.00 %	33,937	12.79 %	30,088	8.77 %	27,663	4.93 %	26,363	-5.62 %	27,934
BLANDZ19	Dec 2019	10,000	1.66	1.66	0.00 0.00 %	65,912	-13.17 %	75,912	0.00 %	75,912	-0.04 %	75,940	0.00 %	75,940
GUNKULU19	Sep 2019	7,238	3.13	3.07	0.06 1.95 %	29,477	-0.07 %	29,497	-3.01 %	30,411	7.30 %	28,343	1.92 %	27,810
BEMU19	Sep 2019	7,108	10.40	10.56	-0.16 -1.52 %	37,454	-10.70 %	41,942	-6.99 %	45,092	-1.50 %	45,781	-1.98 %	46,706
WHAU19	Sep 2019	6,134	4.70	4.70	0.00 0.00 %	83,189	2.52 %	81,144	0.41 %	80,811	-5.50 %	85,512	9.38 %	78,177
SIRIU19	Sep 2019	5,464	1.46	1.48	-0.02 -1.35 %	293,860	-1.32 %	297,777	0.00 %	297,764	-0.05 %	297,910	0.12 %	297,563

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			* 15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	(+/-)	09-Jul-19	15-Jul-19	12-Jul-19	Change
JASU19	Sep 2019	10,587	295,147	2.59 %	287,698	0.50 %	286,260	2.25 %	279,951	0.13 %	279,585	7.58	7.56	0.02 0.26 %
SIRIU19	Sep 2019	5,464	293,860	-1.32 %	297,777	0.00 %	297,764	-0.05 %	297,910	0.12 %	297,563	1.46	1.48	-0.02 -1.4 %
SIRIZ19	Dec 2019	25	101,597	0.02 %	101,572	0.01 %	101,564	0.49 %	101,064	0.50 %	100,564	1.44	1.48	-0.04 -2.7 %
TMBU19	Sep 2019	41	84,312	0.01 %	84,302	-0.60 %	84,808	-0.23 %	85,005	2.42 %	82,998	1.93	1.93	0 0 %
WHAU19	Sep 2019	6,134	83,189	2.52 %	81,144	0.41 %	80,811	-5.50 %	85,512	9.38 %	78,177	4.70	4.70	0 0 %
TRUEZ19	Dec 2019	19,633	67,547	-16.14 %	80,550	11.77 %	72,069	-2.57 %	73,972	-28.40 %	103,307	6.43	6.15	0.3 4.55 %
BLANDZ19	Dec 2019	10,000	65,912	-13.17 %	75,912	0.00 %	75,912	-0.04 %	75,940	0.00 %	75,940	1.66	1.66	0 0 %
TRUEU19	Sep 2019	23,113	65,242	-7.92 %	70,857	-0.47 %	71,194	6.76 %	66,686	-1.07 %	67,408	6.43	6.16	0.3 4.38 %
LHZ19	Dec 2019	0	59,094	0.00 %	59,094	-1.00 %	59,693	-5.07 %	62,882	-2.33 %	64,382	10.83	10.99	-0.2 -1.5 %
SUPERU19	Sep 2019	28,881	56,615	35.46 %	41,796	-4.56 %	43,791	2.40 %	42,764	59.88 %	26,748	0.80	0.75	0.05 6.67 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	10.50	0.60	6.06
DTAC	56.00	2.75	5.16
EPG	6.80	0.30	4.62
STA	12.70	0.50	4.10
TRUE	6.40	0.25	4.07
SUPER	0.78	0.03	4.00
TTA	6.45	0.15	2.38
BEC	10.10	0.20	2.02
GUNKUL	3.10	0.06	1.97
PSL	8.90	0.15	1.71

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	15.00	-0.80	-5.06
KCE	18.50	-0.70	-3.65
UNIQ	11.20	-0.40	-3.45
CPF	28.75	-1.00	-3.36
KTC	40.25	-1.25	-3.01
TTW	13.40	-0.40	-2.90
BEM	10.30	-0.30	-2.83
SPRC	10.60	-0.30	-2.75
ESSO	10.90	-0.30	-2.68
SIRI	1.48	-0.04	-2.63

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
15/07/2019	40,098	38,139	1,959	30,634	33,089	-2,455	83,256	82,760	496	153,988	364,321

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2019	5,536	2,608	2,928	8,798	7,226	1,572	14,284	18,784	-4,500	28,618	53,285

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2019	11	11	0	191	258	-67	952	885	67	1,154	32,137