

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		17-Jul-19	15-Jul-19	Change	17-Jul-19	(+/-)	15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	
S50N19	Jul 2019	1,141.00	1,147.30	-6.3 -0.55 %	563	0.18 %	562	0.00 %	562	-0.35 %	564	0.00 %	564	
S50Q19	Aug 2019	1,141.60	1,146.30	-4.7 -0.41 %	18	-10.00 %	20	11.11 %	18	0.00 %	18	0.00 %	18	
S50U19	Sep 2019	1,136.70	1,138.90	-2.2 -0.19 %	331,320	2.80 %	322,284	-2.39 %	330,159	-1.78 %	336,135	0.16 %	335,614	
S50Z19	Dec 2019	1,137.20	1,139.40	-2.2 -0.19 %	31,930	0.45 %	31,788	0.28 %	31,700	-0.49 %	31,856	-0.17 %	31,910	
S50H20	Mar 2020	1,133.10	1,135.60	-2.5 -0.22 %	6,857	1.06 %	6,785	-2.32 %	6,946	1.03 %	6,875	1.19 %	6,794	
S50M20	Jun 2020	1,130.10	1,132.10	-2 -0.18 %	2,952	2.43 %	2,882	1.59 %	2,837	7.38 %	2,642	1.89 %	2,593	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			17-Jul-19	15-Jul-19	Change	17-Jul-19	(+/-)	15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	
SUPERU19	Sep 2019	37,620	0.75	0.80	-0.05 -6.25 %	35,369	-37.53 %	56,615	35.46 %	41,796	-4.56 %	43,791	2.40 %	42,764	
SU19	Sep 2019	22,955	3.73	3.63	0.10 2.75 %	28,604	-15.71 %	33,937	12.79 %	30,088	8.77 %	27,663	4.93 %	26,363	
JASU19	Sep 2019	18,392	7.66	7.58	0.08 1.06 %	299,823	1.58 %	295,147	2.59 %	287,698	0.50 %	286,260	2.25 %	279,951	
CKPU19	Sep 2019	17,502	6.67	7.03	-0.36 -5.12 %	17,112	-32.92 %	25,511	-2.05 %	26,044	-3.65 %	27,031	3.87 %	26,024	
TRUEU19	Sep 2019	15,260	6.50	6.43	0.07 1.09 %	70,296	7.75 %	65,242	-7.92 %	70,857	-0.47 %	71,194	6.76 %	66,686	
SUPERH20	Mar 2020	15,000	0.76	0.81	-0.05 -6.17 %	17,000	0.00 %	17,000	6.25 %	16,000	-23.81 %	21,000	50.00 %	14,000	
BEMU19	Sep 2019	14,271	10.33	10.40	-0.07 -0.67 %	41,449	10.67 %	37,454	-10.70 %	41,942	-6.99 %	45,092	-1.50 %	45,781	
IRPCU19	Sep 2019	12,357	4.86	5.00	-0.14 -2.80 %	63,086	11.70 %	56,477	-0.71 %	56,883	-2.51 %	58,346	-3.05 %	60,184	
TRUEZ19	Dec 2019	8,543	6.45	6.43	0.02 0.31 %	61,122	-9.51 %	67,547	-16.14 %	80,550	11.77 %	72,069	-2.57 %	73,972	
GUNKULU19	Sep 2019	7,144	3.13	3.13	0.00 0.00 %	31,540	7.00 %	29,477	-0.07 %	29,497	-3.01 %	30,411	7.30 %	28,343	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 17-Jul-19	(+/-)	15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	(+/-)	10-Jul-19	17-Jul-19	15-Jul-19	Change	
JASU19	Sep 2019	18,392	299,823	1.58 %	295,147	2.59 %	287,698	0.50 %	286,260	2.25 %	279,951	7.66	7.58	0.08 1.06 %	
SIRIU19	Sep 2019	243	293,639	-0.08 %	293,860	-1.32 %	297,777	0.00 %	297,764	-0.05 %	297,910	1.45	1.46	-0.01 -0.7 %	
SIRIZ19	Dec 2019	56	101,653	0.06 %	101,597	0.02 %	101,572	0.01 %	101,564	0.49 %	101,064	1.43	1.44	-0.01 -0.7 %	
TMBU19	Sep 2019	174	84,226	-0.10 %	84,312	0.01 %	84,302	-0.60 %	84,808	-0.23 %	85,005	1.92	1.93	-0.01 -0.5 %	
WHAU19	Sep 2019	4,788	81,246	-2.34 %	83,189	2.52 %	81,144	0.41 %	80,811	-5.50 %	85,512	4.63	4.70	-0.07 -1.5 %	
TRUEU19	Sep 2019	15,260	70,296	7.75 %	65,242	-7.92 %	70,857	-0.47 %	71,194	6.76 %	66,686	6.50	6.43	0.07 1.09 %	
BLANDZ19	Dec 2019	0	65,912	0.00 %	65,912	-13.17 %	75,912	0.00 %	75,912	-0.04 %	75,940	1.66	1.66	0 0 %	
IRPCU19	Sep 2019	12,357	63,086	11.70 %	56,477	-0.71 %	56,883	-2.51 %	58,346	-3.05 %	60,184	4.86	5.00	-0.1 -2.8 %	
TRUEZ19	Dec 2019	8,543	61,122	-9.51 %	67,547	-16.14 %	80,550	11.77 %	72,069	-2.57 %	73,972	6.45	6.43	0.02 0.31 %	
LHZ19	Dec 2019	541	58,555	-0.91 %	59,094	0.00 %	59,094	-1.00 %	59,693	-5.07 %	62,882	10.97	10.83	0.1 1.29 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	7.20	0.40	5.88
PRM	8.90	0.40	4.71
SAMART	10.60	0.40	3.92
PSL	9.20	0.30	3.37
TTA	6.65	0.20	3.10
TASCO	20.90	0.50	2.45
TRUE	6.55	0.15	2.34
TU	19.00	0.40	2.15
TISCO	97.00	1.75	1.84
TKN	8.95	0.15	1.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.74	-0.04	-5.13
CKP	6.65	-0.35	-5.00
STPI	9.35	-0.45	-4.59
GPSC	67.75	-3.25	-4.58
SPRC	10.20	-0.40	-3.77
IRPC	4.86	-0.19	-3.76
STA	12.30	-0.40	-3.15
BEC	9.80	-0.30	-2.97
EA	52.50	-1.50	-2.78
BGRIM	35.00	-1.00	-2.78

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
17/07/2019	51,165	44,432	6,733	29,672	34,570	-4,898	82,564	84,399	-1,835	163,401	373,640

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/07/2019	1,485	5,672	-4,187	10,209	11,202	-993	17,595	12,415	5,180	29,289	55,180

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/07/2019	14	14	0	1,368	591	777	1,470	2,247	-777	2,852	31,590