

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		18-Jul-19	17-Jul-19	Change	18-Jul-19 (+/-)	17-Jul-19 (+/-)	15-Jul-19 (+/-)	12-Jul-19 (+/-)	11-Jul-19	
S50N19	Jul 2019	1,140.00	1,141.00	-1 -0.09 %	560 -0.53 %	563 0.18 %	562 0.00 %	562 -0.35 %	564	
S50Q19	Aug 2019	1,141.20	1,141.60	-0.4 -0.04 %	16 -11.11 %	18 -10.00 %	20 11.11 %	18 0.00 %	18	
S50U19	Sep 2019	1,137.70	1,136.70	1 0.09 %	337,578 1.89 %	331,320 2.80 %	322,284 -2.39 %	330,159 -1.78 %	336,135	
S50Z19	Dec 2019	1,138.50	1,137.20	1.3 0.11 %	32,306 1.18 %	31,930 0.45 %	31,788 0.28 %	31,700 -0.49 %	31,856	
S50H20	Mar 2020	1,134.20	1,133.10	1.1 0.1 %	6,910 0.77 %	6,857 1.06 %	6,785 -2.32 %	6,946 1.03 %	6,875	
S50M20	Jun 2020	1,130.90	1,130.10	0.8 0.07 %	3,066 3.86 %	2,952 2.43 %	2,882 1.59 %	2,837 7.38 %	2,642	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			18-Jul-19	17-Jul-19	Change	18-Jul-19 (+/-)	17-Jul-19 (+/-)	15-Jul-19 (+/-)	12-Jul-19 (+/-)	11-Jul-19	
LHZ19	Dec 2019	30,901	10.96	10.97	-0.01 -0.09 %	44,056 -24.76 %	58,555 -0.91 %	59,094 0.00 %	59,094 -1.00 %	59,693	
BANPUZ19	Dec 2019	18,200	14.28	14.30	-0.02 -0.14 %	28,621 -7.44 %	30,921 -0.95 %	31,216 0.64 %	31,016 0.00 %	31,016	
JASU19	Sep 2019	15,178	7.79	7.66	0.13 1.70 %	302,768 0.98 %	299,823 1.58 %	295,147 2.59 %	287,698 0.50 %	286,260	
TRUEU19	Sep 2019	13,656	6.48	6.50	-0.02 -0.31 %	75,557 7.48 %	70,296 7.75 %	65,242 -7.92 %	70,857 -0.47 %	71,194	
SUPERU19	Sep 2019	9,065	0.78	0.75	0.03 4.00 %	38,431 8.66 %	35,369 -37.53 %	56,615 35.46 %	41,796 -4.56 %	43,791	
BANPUM20	Jun 2020	8,300	14.06	13.98	0.08 0.57 %	33,501 32.94 %	25,201 1.67 %	24,787 5.11 %	23,582 16.74 %	20,200	
BEMU19	Sep 2019	7,241	10.66	10.33	0.33 3.19 %	37,558 -9.39 %	41,449 10.67 %	37,454 -10.70 %	41,942 -6.99 %	45,092	
CKPU19	Sep 2019	6,266	6.94	6.67	0.27 4.05 %	15,102 -11.75 %	17,112 -32.92 %	25,511 -2.05 %	26,044 -3.65 %	27,031	
PLANBU19	Sep 2019	5,603	8.65	8.50	0.15 1.76 %	18,640 -15.91 %	22,167 -5.16 %	23,374 1.32 %	23,070 -3.16 %	23,824	
SU19	Sep 2019	5,152	3.74	3.73	0.01 0.27 %	28,736 0.46 %	28,604 -15.71 %	33,937 12.79 %	30,088 8.77 %	27,663	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 18-Jul-19	(+/-)	17-Jul-19	(+/-)	15-Jul-19	(+/-)	12-Jul-19	(+/-)	11-Jul-19	18-Jul-19	17-Jul-19	Change
JASU19	Sep 2019	15,178	302,768	0.98 %	299,823	1.58 %	295,147	2.59 %	287,698	0.50 %	286,260	7.79	7.66	0.1 1.7 %
SIRIU19	Sep 2019	30	293,613	-0.01 %	293,639	-0.08 %	293,860	-1.32 %	297,777	0.00 %	297,764	1.45	1.45	0 0 %
SIRIZ19	Dec 2019	2	101,655	0.00 %	101,653	0.06 %	101,597	0.02 %	101,572	0.01 %	101,564	1.43	1.43	0 0 %
TMBU19	Sep 2019	1	84,226	0.00 %	84,226	-0.10 %	84,312	0.01 %	84,302	-0.60 %	84,808	1.93	1.92	0.01 0.52 %
WHAU19	Sep 2019	1,276	81,154	-0.11 %	81,246	-2.34 %	83,189	2.52 %	81,144	0.41 %	80,811	4.62	4.63	-0.01 -0.2 %
TRUEU19	Sep 2019	13,656	75,557	7.48 %	70,296	7.75 %	65,242	-7.92 %	70,857	-0.47 %	71,194	6.48	6.50	-0.02 -0.3 %
IRPCU19	Sep 2019	4,804	67,718	7.34 %	63,086	11.70 %	56,477	-0.71 %	56,883	-2.51 %	58,346	4.90	4.86	0.04 0.82 %
BLANDZ19	Dec 2019	0	65,912	0.00 %	65,912	0.00 %	65,912	-13.17 %	75,912	0.00 %	75,912	1.71	1.66	0.05 3.01 %
TRUEZ19	Dec 2019	556	61,102	-0.03 %	61,122	-9.51 %	67,547	-16.14 %	80,550	11.77 %	72,069	6.49	6.45	0.04 0.62 %
BLANDU19	Sep 2019	1,500	52,498	-0.94 %	52,998	-0.95 %	53,508	-0.93 %	54,008	-2.70 %	55,504	1.73	1.67	0.06 3.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	41.75	2.25	5.70
MTC	58.00	3.00	5.45
CKP	6.95	0.30	4.51
DTAC	59.25	2.50	4.41
SUPER	0.77	0.03	4.05
GPSC	70.25	2.50	3.69
BEM	10.60	0.30	2.91
SAWAD	55.50	1.50	2.78
BCH	15.30	0.40	2.68
IVL	41.75	1.00	2.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	8.50	-0.40	-4.49
ROBINS	54.25	-2.50	-4.41
ERW	6.15	-0.20	-3.15
PSL	9.00	-0.20	-2.17
TTCL	10.10	-0.20	-1.94
KBANK	180.00	-3.50	-1.91
SAMART	10.40	-0.20	-1.89
ESSO	10.40	-0.20	-1.89
HANA	27.75	-0.50	-1.77
SPRC	10.10	-0.10	-0.98

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
18/07/2019	32,933	31,706	1,227	27,459	25,721	1,738	67,224	70,189	-2,965	127,616	380,436

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/07/2019	12,196	2,256	9,940	15,096	12,523	2,573	16,861	29,374	-12,513	44,153	51,781

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/07/2019	0	0	0	22	156	-134	553	419	134	575	31,686