

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		19-Jul-19	18-Jul-19	Change	19-Jul-19 (+/-)	18-Jul-19 (+/-)	17-Jul-19 (+/-)	15-Jul-19 (+/-)	12-Jul-19	
S50N19	Jul 2019	1,149.50	1,140.00	9.5 0.83 %	562 0.36 %	560 -0.53 %	563 0.18 %	562 0.00 %	562	
S50Q19	Aug 2019	1,148.50	1,141.20	7.3 0.64 %	21 31.25 %	16 -11.11 %	18 -10.00 %	20 11.11 %	18	
S50U19	Sep 2019	1,145.50	1,137.70	7.8 0.69 %	341,425 1.14 %	337,578 1.89 %	331,320 2.80 %	322,284 -2.39 %	330,159	
S50Z19	Dec 2019	1,146.10	1,138.50	7.6 0.67 %	32,597 0.90 %	32,306 1.18 %	31,930 0.45 %	31,788 0.28 %	31,700	
S50H20	Mar 2020	1,141.70	1,134.20	7.5 0.66 %	6,829 -1.17 %	6,910 0.77 %	6,857 1.06 %	6,785 -2.32 %	6,946	
S50M20	Jun 2020	1,138.10	1,130.90	7.2 0.64 %	2,944 -3.98 %	3,066 3.86 %	2,952 2.43 %	2,882 1.59 %	2,837	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			19-Jul-19	18-Jul-19	Change	19-Jul-19 (+/-)	18-Jul-19 (+/-)	17-Jul-19 (+/-)	15-Jul-19 (+/-)	12-Jul-19	
JASU19	Sep 2019	32,447	7.84	7.79	0.05 0.64 %	292,669 -3.34 %	302,768 0.98 %	299,823 1.58 %	295,147 2.59 %	287,698	
WHAU19	Sep 2019	26,087	4.75	4.62	0.13 2.81 %	83,573 2.98 %	81,154 -0.11 %	81,246 -2.34 %	83,189 2.52 %	81,144	
TRUEU19	Sep 2019	22,819	6.73	6.48	0.25 3.86 %	90,504 19.78 %	75,557 7.48 %	70,296 7.75 %	65,242 -7.92 %	70,857	
SUPERU19	Sep 2019	9,395	0.77	0.78	-0.01 -1.28 %	39,799 3.56 %	38,431 8.66 %	35,369 -37.53 %	56,615 35.46 %	41,796	
THANIU19	Sep 2019	9,143	7.28	6.98	0.30 4.30 %	8,032 93.78 %	4,145 -32.49 %	6,140 0.00 %	6,140 8.87 %	5,640	
VGIU19	Sep 2019	9,105	9.99	9.72	0.27 2.78 %	39,444 7.94 %	36,543 -1.71 %	37,179 0.70 %	36,921 1.34 %	36,433	
SU19	Sep 2019	8,720	3.88	3.74	0.14 3.74 %	29,441 2.45 %	28,736 0.46 %	28,604 -15.71 %	33,937 12.79 %	30,088	
BEMU19	Sep 2019	8,120	10.94	10.66	0.28 2.63 %	37,908 0.93 %	37,558 -9.39 %	41,449 10.67 %	37,454 -10.70 %	41,942	
STPIU19	Sep 2019	8,090	9.84	9.24	0.60 6.49 %	13,429 29.70 %	10,354 10.68 %	9,355 -23.90 %	12,293 0.20 %	12,269	
GUNKULU19	Sep 2019	7,413	3.23	3.13	0.10 3.19 %	32,661 -0.78 %	32,918 4.37 %	31,540 7.00 %	29,477 -0.07 %	29,497	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 19-Jul-19	(+/-)	18-Jul-19	(+/-)	17-Jul-19	(+/-)	15-Jul-19	(+/-)	12-Jul-19	19-Jul-19	18-Jul-19	Change
SIRIU19	Sep 2019	1,044	293,100	-0.17 %	293,613	-0.01 %	293,639	-0.08 %	293,860	-1.32 %	297,777	1.47	1.45	0.02 1.38 %
JASU19	Sep 2019	32,447	292,669	-3.34 %	302,768	0.98 %	299,823	1.58 %	295,147	2.59 %	287,698	7.84	7.79	0.05 0.64 %
TRUEU19	Sep 2019	22,819	90,504	19.78 %	75,557	7.48 %	70,296	7.75 %	65,242	-7.92 %	70,857	6.73	6.48	0.3 3.86 %
TMBU19	Sep 2019	2,465	83,589	-0.76 %	84,226	0.00 %	84,226	-0.10 %	84,312	0.01 %	84,302	1.95	1.93	0.02 1.04 %
WHAU19	Sep 2019	26,087	83,573	2.98 %	81,154	-0.11 %	81,246	-2.34 %	83,189	2.52 %	81,144	4.75	4.62	0.1 2.81 %
IRPCU19	Sep 2019	2,156	68,825	1.63 %	67,718	7.34 %	63,086	11.70 %	56,477	-0.71 %	56,883	4.93	4.90	0.03 0.61 %
BLANDZ19	Dec 2019	151	66,061	0.23 %	65,912	0.00 %	65,912	0.00 %	65,912	-13.17 %	75,912	1.66	1.71	-0.05 -2.9 %
TRUEZ19	Dec 2019	1,559	62,111	1.65 %	61,102	-0.03 %	61,122	-9.51 %	67,547	-16.14 %	80,550	6.71	6.49	0.2 3.39 %
BLANDU19	Sep 2019	1,151	51,498	-1.90 %	52,498	-0.94 %	52,998	-0.95 %	53,508	-0.93 %	54,008	1.67	1.73	-0.06 -3.5 %
TRUEH20	Mar 2020	2,007	47,388	0.01 %	47,384	0.01 %	47,377	2.16 %	46,374	0.00 %	46,374	6.74	6.49	0.3 3.85 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	9.10	0.60	7.06
PSL	9.60	0.60	6.67
STPI	9.90	0.60	6.45
ICHI	7.45	0.40	5.67
RS	16.50	0.80	5.10
BEC	10.40	0.50	5.05
TCAP	57.75	2.75	5.00
CBG	78.25	3.50	4.68
TKN	9.40	0.40	4.44
MINT	42.50	1.75	4.29

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EGCO	329.00	-6.00	-1.79
BCP	30.50	-0.50	-1.61
QH	3.00	-0.04	-1.32
SUPER	0.76	-0.01	-1.30
BBL	190.00	-2.50	-1.30
DELTA	58.50	-0.75	-1.27
KKP	71.00	-0.75	-1.05
TASCO	20.50	-0.20	-0.97
DTAC	58.75	-0.50	-0.84
CKP	6.90	-0.05	-0.72

## 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
19/07/2019	28,621	37,694	-9,073	21,004	23,888	-2,884	65,167	53,210	11,957	114,792	384,378

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/07/2019	7,001	5,528	1,473	13,418	16,650	-3,232	25,750	23,991	1,759	46,169	50,161

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/07/2019	0	0	0	754	625	129	2,824	2,953	-129	3,578	31,668