

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		22-Jul-19	19-Jul-19	Change	22-Jul-19	(+/-)	19-Jul-19	(+/-)	18-Jul-19	(+/-)	17-Jul-19	(+/-)	15-Jul-19	
S50N19	Jul 2019	1,142.00	1,149.50	-7.5 -0.65 %	559	-0.53 %	562	0.36 %	560	-0.53 %	563	0.18 %	562	
S50Q19	Aug 2019	1,141.10	1,148.50	-7.4 -0.64 %	17	-19.05 %	21	31.25 %	16	-11.11 %	18	-10.00 %	20	
S50U19	Sep 2019	1,138.80	1,145.50	-6.7 -0.58 %	331,923	-2.78 %	341,425	1.14 %	337,578	1.89 %	331,320	2.80 %	322,284	
S50Z19	Dec 2019	1,139.40	1,146.10	-6.7 -0.58 %	33,433	2.56 %	32,597	0.90 %	32,306	1.18 %	31,930	0.45 %	31,788	
S50H20	Mar 2020	1,135.50	1,141.70	-6.2 -0.54 %	6,886	0.83 %	6,829	-1.17 %	6,910	0.77 %	6,857	1.06 %	6,785	
S50M20	Jun 2020	1,131.80	1,138.10	-6.3 -0.55 %	2,991	1.60 %	2,944	-3.98 %	3,066	3.86 %	2,952	2.43 %	2,882	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			22-Jul-19	19-Jul-19	Change	22-Jul-19	(+/-)	19-Jul-19	(+/-)	18-Jul-19	(+/-)	17-Jul-19	(+/-)	15-Jul-19	
JASU19	Sep 2019	50,574	7.57	7.84	-0.27 -3.44 %	280,470	-4.17 %	292,669	-3.34 %	302,768	0.98 %	299,823	1.58 %	295,147	
TRUEU19	Sep 2019	20,339	6.57	6.73	-0.16 -2.38 %	87,858	-2.92 %	90,504	19.78 %	75,557	7.48 %	70,296	7.75 %	65,242	
GUNKULU19	Sep 2019	17,154	3.26	3.23	0.03 0.93 %	33,965	3.99 %	32,661	-0.78 %	32,918	4.37 %	31,540	7.00 %	29,477	
BANPUM20	Jun 2020	16,748	14.36	14.17	0.19 1.34 %	30,473	-9.04 %	33,501	0.00 %	33,501	32.94 %	25,201	1.67 %	24,787	
IRPCU19	Sep 2019	13,143	4.99	4.93	0.06 1.22 %	66,864	-2.85 %	68,825	1.63 %	67,718	7.34 %	63,086	11.70 %	56,477	
LHZ19	Dec 2019	11,568	10.97	10.96	0.01 0.09 %	30,312	-25.26 %	40,556	-7.94 %	44,056	-24.76 %	58,555	-0.91 %	59,094	
WHAU19	Sep 2019	11,262	4.72	4.75	-0.03 -0.63 %	89,018	6.52 %	83,573	2.98 %	81,154	-0.11 %	81,246	-2.34 %	83,189	
LHU19	Sep 2019	10,503	11.00	10.99	0.01 0.09 %	12,468	-45.10 %	22,711	-18.40 %	27,831	-8.12 %	30,290	0.00 %	30,290	
JASZ19	Dec 2019	9,301	7.60	7.74	-0.14 -1.81 %	32,724	-13.94 %	38,023	5.55 %	36,023	3.74 %	34,725	0.00 %	34,725	
BEMU19	Sep 2019	7,018	10.65	10.94	-0.29 -2.65 %	36,994	-2.41 %	37,908	0.93 %	37,558	-9.39 %	41,449	10.67 %	37,454	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 22-Jul-19	(+/-)	19-Jul-19	(+/-)	18-Jul-19	(+/-)	17-Jul-19	(+/-)	15-Jul-19	22-Jul-19	19-Jul-19	Change	
SIRIU19	Sep 2019	32	293,086	0.00 %	293,100	-0.17 %	293,613	-0.01 %	293,639	-0.08 %	293,860	1.46	1.47	-0.01 -0.7 %	
JASU19	Sep 2019	50,574	280,470	-4.17 %	292,669	-3.34 %	302,768	0.98 %	299,823	1.58 %	295,147	7.57	7.84	-0.3 -3.4 %	
WHAU19	Sep 2019	11,262	89,018	6.52 %	83,573	2.98 %	81,154	-0.11 %	81,246	-2.34 %	83,189	4.72	4.75	-0.03 -0.6 %	
TMBU19	Sep 2019	5,347	88,153	5.46 %	83,589	-0.76 %	84,226	0.00 %	84,226	-0.10 %	84,312	1.94	1.95	-0.01 -0.5 %	
TRUEU19	Sep 2019	20,339	87,858	-2.92 %	90,504	19.78 %	75,557	7.48 %	70,296	7.75 %	65,242	6.57	6.73	-0.2 -2.4 %	
IRPCU19	Sep 2019	13,143	66,864	-2.85 %	68,825	1.63 %	67,718	7.34 %	63,086	11.70 %	56,477	4.99	4.93	0.06 1.22 %	
BLANDZ19	Dec 2019	0	66,061	0.00 %	66,061	0.23 %	65,912	0.00 %	65,912	0.00 %	65,912	1.71	1.66	0.05 3.01 %	
TRUEZ19	Dec 2019	1,052	62,125	0.02 %	62,111	1.65 %	61,102	-0.03 %	61,122	-9.51 %	67,547	6.63	6.71	-0.08 -1.2 %	
BLANDU19	Sep 2019	500	50,998	-0.97 %	51,498	-1.90 %	52,498	-0.94 %	52,998	-0.95 %	53,508	1.73	1.67	0.06 3.59 %	
TRUEH20	Mar 2020	1,001	48,389	2.11 %	47,388	0.01 %	47,384	0.01 %	47,377	2.16 %	46,374	6.58	6.74	-0.2 -2.4 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.30	0.90	9.57
SPRC	10.50	0.30	2.94
BANPU	14.90	0.30	2.05
KTB	19.90	0.40	2.05
VGI	10.10	0.20	2.02
QH	3.06	0.06	2.00
HANA	28.25	0.50	1.80
SPCG	19.40	0.30	1.57
PTTEP	137.00	2.00	1.48
TOP	71.25	0.75	1.06

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	40.75	-1.75	-4.12
GLOBAL	16.60	-0.70	-4.05
JAS	7.60	-0.25	-3.18
BEC	10.10	-0.30	-2.88
BEM	10.70	-0.30	-2.73
CK	27.50	-0.75	-2.65
S	3.68	-0.10	-2.65
ORI	9.40	-0.25	-2.59
TASCO	20.00	-0.50	-2.44
TRUE	6.60	-0.15	-2.22

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
22/07/2019	29,881	31,641	-1,760	29,411	23,012	6,399	56,628	61,267	-4,639	115,920	375,809

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/07/2019	2,820	14,476	-11,656	15,408	17,473	-2,065	31,994	18,273	13,721	50,222	60,837

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/07/2019	12	22	-10	2,793	453	2,340	1,454	3,784	-2,330	4,259	30,735