

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		23-Jul-19	22-Jul-19	Change	23-Jul-19 (+/-)	22-Jul-19 (+/-)	19-Jul-19 (+/-)	18-Jul-19 (+/-)	17-Jul-19	
S50N19	Jul 2019	1,139.30	1,142.00	-2.7 -0.24 %	558 -0.18 %	559 -0.53 %	562 0.36 %	560 -0.53 %	563	
S50Q19	Aug 2019	1,139.50	1,141.10	-1.6 -0.14 %	15 -11.76 %	17 -19.05 %	21 31.25 %	16 -11.11 %	18	
S50U19	Sep 2019	1,136.80	1,138.80	-2 -0.18 %	333,393 0.44 %	331,923 -2.78 %	341,425 1.14 %	337,578 1.89 %	331,320	
S50Z19	Dec 2019	1,137.90	1,139.40	-1.5 -0.13 %	33,443 0.03 %	33,433 2.56 %	32,597 0.90 %	32,306 1.18 %	31,930	
S50H20	Mar 2020	1,133.60	1,135.50	-1.9 -0.17 %	6,987 1.47 %	6,886 0.83 %	6,829 -1.17 %	6,910 0.77 %	6,857	
S50M20	Jun 2020	1,130.10	1,131.80	-1.7 -0.15 %	3,044 1.77 %	2,991 1.60 %	2,944 -3.98 %	3,066 3.86 %	2,952	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			23-Jul-19	22-Jul-19	Change	23-Jul-19 (+/-)	22-Jul-19 (+/-)	19-Jul-19 (+/-)	18-Jul-19 (+/-)	17-Jul-19	
JASU19	Sep 2019	163,363	6.32	7.57	-1.25 16.51 %	165,945 -40.83 %	280,470 -4.17 %	292,669 -3.34 %	302,768 0.98 %	299,823	
WHAU19	Sep 2019	43,934	4.79	4.72	0.07 1.48 %	60,500 -32.04 %	89,018 6.52 %	83,573 2.98 %	81,154 -0.11 %	81,246	
TRUEU19	Sep 2019	27,716	6.42	6.57	-0.15 -2.28 %	72,340 -17.66 %	87,858 -2.92 %	90,504 19.78 %	75,557 7.48 %	70,296	
JASZ19	Dec 2019	26,415	6.22	7.60	-1.38 18.16 %	39,628 21.10 %	32,724 -13.94 %	38,023 5.55 %	36,023 3.74 %	34,725	
SUPERU19	Sep 2019	19,287	0.79	0.78	0.01 1.28 %	33,031 -14.98 %	38,849 -2.39 %	39,799 3.56 %	38,431 8.66 %	35,369	
JASM20	Jun 2020	9,001	6.20	7.27	-1.07 14.72 %	13,000 116.63 %	6,001 20.00 %	5,001 0.00 %	5,001 0.00 %	5,001	
PTGU19	Sep 2019	8,885	21.60	21.20	0.40 1.89 %	11,144 3.43 %	10,774 1.36 %	10,629 7.68 %	9,871 6.51 %	9,268	
KTBZ19	Dec 2019	7,069	19.80	19.81	-0.01 -0.05 %	13,734 8.42 %	12,667 4.35 %	12,139 0.01 %	12,138 0.00 %	12,138	
TRUEZ19	Dec 2019	5,420	6.43	6.63	-0.20 -3.02 %	62,806 1.10 %	62,125 0.02 %	62,111 1.65 %	61,102 -0.03 %	61,122	
SUPERH20	Mar 2020	5,000	0.80	0.79	0.01 1.27 %	18,000 -21.74 %	23,000 0.00 %	23,000 35.29 %	17,000 0.00 %	17,000	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 23-Jul-19	(+/-)	22-Jul-19	(+/-)	19-Jul-19	(+/-)	18-Jul-19	(+/-)	17-Jul-19	23-Jul-19	22-Jul-19	Change
SIRIU19	Sep 2019	4	293,083	0.00 %	293,086	0.00 %	293,100	-0.17 %	293,613	-0.01 %	293,639	1.47	1.46	0.01 0.68 %
JASU19	Sep 2019	163,363	165,945	-40.83 %	280,470	-4.17 %	292,669	-3.34 %	302,768	0.98 %	299,823	6.32	7.57	-1 -17 %
TMBU19	Sep 2019	4,443	88,227	0.08 %	88,153	5.46 %	83,589	-0.76 %	84,226	0.00 %	84,226	1.93	1.94	-0.01 -0.5 %
TRUEU19	Sep 2019	27,716	72,340	-17.66 %	87,858	-2.92 %	90,504	19.78 %	75,557	7.48 %	70,296	6.42	6.57	-0.2 -2.3 %
IRPCU19	Sep 2019	1,762	67,468	0.90 %	66,864	-2.85 %	68,825	1.63 %	67,718	7.34 %	63,086	4.89	4.99	-0.1 -2 %
TRUEZ19	Dec 2019	5,420	62,806	1.10 %	62,125	0.02 %	62,111	1.65 %	61,102	-0.03 %	61,122	6.43	6.63	-0.2 -3.0 %
WHAU19	Sep 2019	43,934	60,500	-32.04 %	89,018	6.52 %	83,573	2.98 %	81,154	-0.11 %	81,246	4.79	4.72	0.07 1.48 %
BLANDU19	Sep 2019	1,836	50,168	-1.63 %	50,998	-0.97 %	51,498	-1.90 %	52,498	-0.94 %	52,998	1.65	1.73	-0.08 -4.6 %
TRUEH20	Mar 2020	0	48,389	0.00 %	48,389	2.11 %	47,388	0.01 %	47,384	0.01 %	47,377	6.43	6.58	-0.2 -2.3 %
APU19	Sep 2019	1,054	43,244	-2.16 %	44,200	-3.27 %	45,694	-10.71 %	51,175	0.08 %	51,135	7.87	8.12	-0.3 -3.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	22.80	1.20	5.56
TTCL	10.40	0.30	2.97
SUPER	0.78	0.02	2.63
MAJOR	29.25	0.75	2.63
WHA	4.80	0.10	2.13
TASCO	20.40	0.40	2.00
BEC	10.30	0.20	1.98
MTC	58.25	1.00	1.75
BTS	12.90	0.20	1.57
BJC	52.25	0.75	1.46

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	6.30	-1.30	-17.11
EPG	6.85	-0.25	-3.52
TRUE	6.40	-0.20	-3.03
SAMART	10.30	-0.30	-2.83
BBL	185.50	-4.50	-2.37
VGI	9.90	-0.20	-1.98
TKN	10.10	-0.20	-1.94
GUNKUL	3.18	-0.06	-1.85
PLANB	8.80	-0.15	-1.68
S	3.62	-0.06	-1.63

## 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
23/07/2019	25,124	32,518	-7,394	22,446	23,048	-602	60,907	52,911	7,996	108,477	377,440

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/07/2019	4,182	5,624	-1,442	4,632	5,321	-689	11,619	9,488	2,131	20,433	61,736

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/07/2019	50	36	14	1,350	654	696	1,639	2,349	-710	3,039	30,434