

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		24-Jul-19	23-Jul-19	Change	24-Jul-19 (+/-)	23-Jul-19 (+/-)	22-Jul-19 (+/-)	19-Jul-19 (+/-)	18-Jul-19	
S50N19	Jul 2019	1,140.10	1,139.30	0.8 0.07 %	568 1.79 %	558 -0.18 %	559 -0.53 %	562 0.36 %	560	
S50Q19	Aug 2019	1,138.50	1,139.50	-1 -0.09 %	15 0.00 %	15 -11.76 %	17 -19.05 %	21 31.25 %	16	
S50U19	Sep 2019	1,136.90	1,136.80	0.1 0.01 %	342,187 2.64 %	333,393 0.44 %	331,923 -2.78 %	341,425 1.14 %	337,578	
S50Z19	Dec 2019	1,138.40	1,137.90	0.5 0.04 %	34,332 2.66 %	33,443 0.03 %	33,433 2.56 %	32,597 0.90 %	32,306	
S50H20	Mar 2020	1,134.10	1,133.60	0.5 0.04 %	7,044 0.82 %	6,987 1.47 %	6,886 0.83 %	6,829 -1.17 %	6,910	
S50M20	Jun 2020	1,130.30	1,130.10	0.2 0.02 %	3,268 7.36 %	3,044 1.77 %	2,991 1.60 %	2,944 -3.98 %	3,066	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			24-Jul-19	23-Jul-19	Change	24-Jul-19 (+/-)	23-Jul-19 (+/-)	22-Jul-19 (+/-)	19-Jul-19 (+/-)	18-Jul-19	
JASU19	Sep 2019	74,713	6.26	6.32	-0.06 -0.95 %	118,064 -28.85 %	165,945 -40.83 %	280,470 -4.17 %	292,669 -3.34 %	302,768	
TRUEU19	Sep 2019	33,383	6.52	6.42	0.10 1.56 %	46,356 -35.92 %	72,340 -17.66 %	87,858 -2.92 %	90,504 19.78 %	75,557	
JASZ19	Dec 2019	20,081	6.21	6.22	-0.01 -0.16 %	53,664 35.42 %	39,628 21.10 %	32,724 -13.94 %	38,023 5.55 %	36,023	
WHAU19	Sep 2019	8,923	4.77	4.79	-0.02 -0.42 %	64,426 6.49 %	60,500 -32.04 %	89,018 6.52 %	83,573 2.98 %	81,154	
GUNKULU19	Sep 2019	8,471	3.12	3.23	-0.11 -3.41 %	28,680 -10.32 %	31,980 -5.84 %	33,965 3.99 %	32,661 -0.78 %	32,918	
BLANDU19	Sep 2019	6,006	1.64	1.65	-0.01 -0.61 %	55,174 9.98 %	50,168 -1.63 %	50,998 -0.97 %	51,498 -1.90 %	52,498	
TKNU19	Sep 2019	5,607	11.00	10.12	0.88 8.70 %	4,301 -9.41 %	4,748 -23.57 %	6,212 34.11 %	4,632 48.84 %	3,112	
SU19	Sep 2019	5,566	3.64	3.66	-0.02 -0.55 %	24,975 -15.18 %	29,446 -0.29 %	29,531 0.31 %	29,441 2.45 %	28,736	
BANPUM20	Jun 2020	5,566	14.19	14.23	-0.04 -0.28 %	25,973 -9.17 %	28,595 -6.16 %	30,473 -9.04 %	33,501 0.00 %	33,501	
TRUEZ19	Dec 2019	5,525	6.49	6.43	0.06 0.93 %	60,315 -3.97 %	62,806 1.10 %	62,125 0.02 %	62,111 1.65 %	61,102	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 24-Jul-19	(+/-)	23-Jul-19	(+/-)	22-Jul-19	(+/-)	19-Jul-19	(+/-)	18-Jul-19	24-Jul-19	23-Jul-19	Change
SIRIU19	Sep 2019	431	292,668	-0.14 %	293,083	0.00 %	293,086	0.00 %	293,100	-0.17 %	293,613	1.47	1.47	0 0 %
JASU19	Sep 2019	74,713	118,064	-28.85 %	165,945	-40.83 %	280,470	-4.17 %	292,669	-3.34 %	302,768	6.26	6.32	-0.06 -1 %
TMBU19	Sep 2019	3,732	90,736	2.84 %	88,227	0.08 %	88,153	5.46 %	83,589	-0.76 %	84,226	1.93	1.93	0 0 %
IRPCU19	Sep 2019	550	66,980	-0.72 %	67,468	0.90 %	66,864	-2.85 %	68,825	1.63 %	67,718	4.88	4.89	-0.01 -0.2 %
WHAU19	Sep 2019	8,923	64,426	6.49 %	60,500	-32.04 %	89,018	6.52 %	83,573	2.98 %	81,154	4.77	4.79	-0.02 -0.4 %
TRUEZ19	Dec 2019	5,525	60,315	-3.97 %	62,806	1.10 %	62,125	0.02 %	62,111	1.65 %	61,102	6.49	6.43	0.06 0.93 %
BLANDU19	Sep 2019	6,006	55,174	9.98 %	50,168	-1.63 %	50,998	-0.97 %	51,498	-1.90 %	52,498	1.64	1.65	-0.01 -0.6 %
JASZ19	Dec 2019	20,081	53,664	35.42 %	39,628	21.10 %	32,724	-13.94 %	38,023	5.55 %	36,023	6.21	6.22	-0.01 -0.2 %
TRUEH20	Mar 2020	1,000	47,389	-2.07 %	48,389	0.00 %	48,389	2.11 %	47,388	0.01 %	47,384	6.53	6.43	0.1 1.56 %
TRUEU19	Sep 2019	33,383	46,356	-35.92 %	72,340	-17.66 %	87,858	-2.92 %	90,504	19.78 %	75,557	6.52	6.42	0.1 1.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.10	1.00	9.90
PRM	9.40	0.55	6.21
STA	12.90	0.50	4.03
SGP	10.10	0.35	3.59
DTAC	59.25	1.75	3.04
GFPT	18.60	0.50	2.76
TRUE	6.55	0.15	2.34
KCE	18.60	0.40	2.20
EPG	7.00	0.15	2.19
MEGA	36.25	0.75	2.11

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPF	28.00	-0.75	-2.61
ERW	5.85	-0.15	-2.50
SCB	138.50	-3.00	-2.12
CBG	74.25	-1.50	-1.98
GUNKUL	3.12	-0.06	-1.89
ESSO	10.50	-0.20	-1.87
BEM	10.50	-0.20	-1.87
MINT	40.00	-0.75	-1.84
IVL	40.25	-0.75	-1.83
SUPER	0.77	-0.01	-1.28

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
24/07/2019	35,770	38,719	-2,949	27,823	25,104	2,719	61,242	61,012	230	124,835	387,414

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2019	6,259	6,355	-96	8,421	8,467	-46	17,413	17,271	142	32,093	62,994

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2019	0	4	-4	497	300	197	573	766	-193	1,070	30,239