

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Jul-19	24-Jul-19	Change	25-Jul-19	(+/-)	24-Jul-19	(+/-)	23-Jul-19	(+/-)	22-Jul-19	(+/-)	19-Jul-19
S50N19	Jul 2019	1,141.60	1,140.10	1.5 0.13 %	568	0.00 %	568	1.79 %	558	-0.18 %	559	-0.53 %	562
S50U19	Sep 2019	1,138.00	1,136.90	1.1 0.1 %	343,493	0.38 %	342,187	2.64 %	333,393	0.44 %	331,923	-2.78 %	341,425
S50Z19	Dec 2019	1,139.80	1,138.40	1.4 0.12 %	34,626	0.86 %	34,332	2.66 %	33,443	0.03 %	33,433	2.56 %	32,597
S50H20	Mar 2020	1,135.10	1,134.10	1 0.09 %	7,095	0.72 %	7,044	0.82 %	6,987	1.47 %	6,886	0.83 %	6,829
S50M20	Jun 2020	1,131.60	1,130.30	1.3 0.12 %	3,215	-1.62 %	3,268	7.36 %	3,044	1.77 %	2,991	1.60 %	2,944

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jul-19	24-Jul-19	Change	25-Jul-19	(+/-)	24-Jul-19	(+/-)	23-Jul-19	(+/-)	22-Jul-19	(+/-)	19-Jul-19
LHZ19	Dec 2019	16,202	10.90	11.07	-0.17 -1.54 %	14,554	-51.41 %	29,955	-1.02 %	30,264	-0.16 %	30,312	-25.26 %	40,556
IRPCU19	Sep 2019	11,829	4.86	4.88	-0.02 -0.41 %	55,738	-16.78 %	66,980	-0.72 %	67,468	0.90 %	66,864	-2.85 %	68,825
BTSZ19	Dec 2019	10,500	12.16	12.57	-0.41 -3.26 %	34,430	11.32 %	30,930	0.00 %	30,930	-4.63 %	32,430	8.35 %	29,930
TMBU19	Sep 2019	10,026	1.94	1.93	0.01 0.52 %	85,124	-6.18 %	90,736	2.84 %	88,227	0.08 %	88,153	5.46 %	83,589
BTSU19	Sep 2019	9,217	12.20	12.61	-0.41 -3.25 %	9,501	30.35 %	7,289	-0.37 %	7,316	14.40 %	6,395	2.09 %	6,264
BCPGU19	Sep 2019	7,783	19.65	18.92	0.73 3.86 %	10,367	58.23 %	6,552	1.57 %	6,451	-4.34 %	6,744	7.35 %	6,282
BANPUM20	Jun 2020	6,563	14.05	14.19	-0.14 -0.99 %	24,536	-5.53 %	25,973	-9.17 %	28,595	-6.16 %	30,473	-9.04 %	33,501
BEUCU19	Sep 2019	6,126	10.46	10.40	0.06 0.58 %	15,168	-22.90 %	19,674	-0.06 %	19,685	9.79 %	17,929	-0.10 %	17,947
CPFU19	Sep 2019	5,918	27.75	28.22	-0.47 -1.67 %	8,951	-14.38 %	10,454	-8.64 %	11,443	-0.80 %	11,535	2.88 %	11,212
WHAU19	Sep 2019	5,868	4.76	4.77	-0.01 -0.21 %	64,578	0.24 %	64,426	6.49 %	60,500	-32.04 %	89,018	6.52 %	83,573

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 25-Jul-19	(+/-)	24-Jul-19	(+/-)	23-Jul-19	(+/-)	22-Jul-19	(+/-)	19-Jul-19	25-Jul-19	24-Jul-19	Change
SIRIU19	Sep 2019	33	292,660	0.00 %	292,668	-0.14 %	293,083	0.00 %	293,086	0.00 %	293,100	1.48	1.47	0.01 0.68 %
JASU19	Sep 2019	5,759	122,634	3.87 %	118,064	-28.85 %	165,945	-40.83 %	280,470	-4.17 %	292,669	6.24	6.26	-0.02 -0.3 %
TMBU19	Sep 2019	10,026	85,124	-6.18 %	90,736	2.84 %	88,227	0.08 %	88,153	5.46 %	83,589	1.94	1.93	0.01 0.52 %
BLANDZ19	Dec 2019	533	66,311	0.81 %	65,778	-0.43 %	66,061	0.00 %	66,061	0.00 %	66,061	1.63	1.61	0.02 1.24 %
WHAU19	Sep 2019	5,868	64,578	0.24 %	64,426	6.49 %	60,500	-32.04 %	89,018	6.52 %	83,573	4.76	4.77	-0.01 -0.2 %
TRUEZ19	Dec 2019	584	60,281	-0.06 %	60,315	-3.97 %	62,806	1.10 %	62,125	0.02 %	62,111	6.55	6.49	0.06 0.92 %
JASZ19	Dec 2019	5,016	58,677	9.34 %	53,664	35.42 %	39,628	21.10 %	32,724	-13.94 %	38,023	6.13	6.21	-0.08 -1.3 %
IRPCU19	Sep 2019	11,829	55,738	-16.78 %	66,980	-0.72 %	67,468	0.90 %	66,864	-2.85 %	68,825	4.86	4.88	-0.02 -0.4 %
BLANDU19	Sep 2019	1,669	53,778	-2.53 %	55,174	9.98 %	50,168	-1.63 %	50,998	-0.97 %	51,498	1.63	1.64	-0.01 -0.6 %
TRUEU19	Sep 2019	4,154	48,020	3.59 %	46,356	-35.92 %	72,340	-17.66 %	87,858	-2.92 %	90,504	6.54	6.52	0.02 0.31 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	45.50	3.50	8.33
THCOM	6.05	0.45	8.04
CBG	79.00	4.75	6.40
TTCL	10.70	0.60	5.94
BCPG	19.80	1.00	5.32
HANA	30.00	1.25	4.35
TCAP	59.50	2.25	3.93
STPI	9.95	0.35	3.65
CHG	2.40	0.08	3.45
AEONTS	235.00	7.00	3.07

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.95	-0.45	-4.79
SPRC	10.10	-0.30	-2.88
SUPER	0.75	-0.02	-2.60
BTS	12.50	-0.30	-2.34
STA	12.60	-0.30	-2.33
DELTA	54.00	-1.25	-2.26
TOP	69.75	-1.25	-1.76
SPALI	23.20	-0.40	-1.69
PRM	9.25	-0.15	-1.60
TPIPL	1.94	-0.03	-1.52

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
25/07/2019	26,867	33,105	-6,238	12,658	14,220	-1,562	46,407	38,607	7,800	85,932	389,012

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/07/2019	3,775	2,682	1,093	7,805	5,492	2,313	12,676	16,082	-3,406	24,256	59,990

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/07/2019	0	0	0	278	404	-126	595	469	126	873	30,377