

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Jul-19	30-Jul-19	Change	31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	(+/-)	25-Jul-19	(+/-)	24-Jul-19
S50Q19	Aug 2019	1,129.00	1,125.50	3.5 0.31 %	16	0.00 %	16	-5.88 %	17	13.33 %	15	0.00 %	15
S50U19	Sep 2019	1,125.20	1,123.20	2 0.18 %	327,616	-2.05 %	334,466	-0.81 %	337,211	-1.83 %	343,493	0.38 %	342,187
S50V19	Oct 2019	1,126.80	1,123.50	3.3 0.29 %	17	70.00 %	10	0.00 %	0	0.00 %	0	0.00 %	0
S50Z19	Dec 2019	1,126.80	1,125.10	1.7 0.15 %	36,142	1.87 %	35,480	1.15 %	35,078	1.31 %	34,626	0.86 %	34,332
S50H20	Mar 2020	1,122.90	1,121.10	1.8 0.16 %	7,190	-0.76 %	7,245	0.47 %	7,211	1.63 %	7,095	0.72 %	7,044
S50M20	Jun 2020	1,119.30	1,117.40	1.9 0.17 %	3,671	-0.22 %	3,679	7.13 %	3,434	6.81 %	3,215	-1.62 %	3,268

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Jul-19	30-Jul-19	Change	31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	(+/-)	25-Jul-19	(+/-)	24-Jul-19
SIRIH20	Mar 2020	24,800	1.42	1.42	0.00 0.00 %	54,883	82.44 %	30,083	224.09 %	905	0.00 %	905	0.00 %	905
TRUEH20	Mar 2020	20,000	6.41	6.51	-0.10 -1.54 %	48,394	0.00 %	48,394	2.11 %	47,394	0.00 %	47,394	0.01 %	47,389
SUPERU19	Sep 2019	12,077	0.70	0.70	0.00 0.00 %	38,781	44.39 %	26,858	0.00 %	26,858	-27.29 %	36,940	2.78 %	35,940
JASU19	Sep 2019	10,682	6.25	6.23	0.02 0.32 %	119,215	4.29 %	114,307	-13.93 %	132,803	8.29 %	122,634	3.87 %	118,064
ORIU19	Sep 2019	8,734	8.01	9.50	-1.49 15.68 %	6,068	-30.64 %	8,749	0.47 %	8,708	-12.06 %	9,902	5.17 %	9,415
WHAU19	Sep 2019	7,976	4.70	4.68	0.02 0.43 %	62,671	3.88 %	60,332	-6.32 %	64,404	-0.27 %	64,578	0.24 %	64,426
BLANDU19	Sep 2019	6,911	1.63	1.64	-0.01 -0.61 %	38,847	-15.10 %	45,756	-5.21 %	48,271	-10.24 %	53,778	-2.53 %	55,174
JASZ19	Dec 2019	6,317	6.02	6.05	-0.03 -0.50 %	69,978	9.90 %	63,675	0.00 %	63,675	8.52 %	58,677	9.34 %	53,664
BLANDZ19	Dec 2019	5,000	1.62	1.63	-0.01 -0.61 %	69,314	4.52 %	66,314	0.00 %	66,314	0.00 %	66,311	0.81 %	65,778
BTSU19	Sep 2019	4,014	12.42	12.20	0.22 1.80 %	9,501	-5.05 %	10,006	-64.89 %	28,501	199.98 %	9,501	30.35 %	7,289

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	(+/-)	25-Jul-19	(+/-)	24-Jul-19	31-Jul-19	30-Jul-19	Change
JASU19	Sep 2019	10,682	119,215	4.29 %	114,307	-13.93 %	132,803	8.29 %	122,634	3.87 %	118,064	6.25	6.23	0.02 0.32 %
SIRIZ19	Dec 2019	4	101,199	0.00 %	101,196	0.00 %	101,195	-0.49 %	101,693	0.00 %	101,693	1.44	1.44	0 0 %
TMBU19	Sep 2019	136	85,248	0.04 %	85,214	0.67 %	84,649	-0.56 %	85,124	-6.18 %	90,736	1.89	1.89	0 0 %
JASZ19	Dec 2019	6,317	69,978	9.90 %	63,675	0.00 %	63,675	8.52 %	58,677	9.34 %	53,664	6.02	6.05	-0.03 -0.5 %
BLANDZ19	Dec 2019	5,000	69,314	4.52 %	66,314	0.00 %	66,314	0.00 %	66,311	0.81 %	65,778	1.62	1.63	-0.01 -0.6 %
WHAU19	Sep 2019	7,976	62,671	3.88 %	60,332	-6.32 %	64,404	-0.27 %	64,578	0.24 %	64,426	4.70	4.68	0.02 0.43 %
TRUEZ19	Dec 2019	0	60,277	0.00 %	60,277	0.00 %	60,274	-0.01 %	60,281	-0.06 %	60,315	6.41	6.40	0.01 0.16 %
SIRIH20	Mar 2020	24,800	54,883	82.44 %	30,083	224.09 %	905	0.00 %	905	0.00 %	905	1.42	1.42	0 0 %
IRPCU19	Sep 2019	603	53,889	-0.88 %	54,366	-1.64 %	55,275	-0.83 %	55,738	-16.78 %	66,980	4.83	4.80	0.03 0.62 %
TRUEH20	Mar 2020	20,000	48,394	0.00 %	48,394	2.11 %	47,394	0.00 %	47,394	0.01 %	47,389	6.41	6.51	-0.1 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	10.80	0.60	5.88
KTC	47.75	2.50	5.52
COM7	25.25	1.25	5.21
PTG	22.50	0.90	4.17
PLANB	8.55	0.25	3.01
STEC	25.50	0.70	2.82
TKN	11.30	0.30	2.73
AEONTS	237.00	6.00	2.60
BTS	12.40	0.30	2.48
SCB	137.50	3.00	2.23

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	8.15	-1.25	-13.30
KCE	17.20	-0.50	-2.82
PRM	8.70	-0.25	-2.79
ICHI	7.80	-0.20	-2.50
SAMART	10.10	-0.20	-1.94
UNIQ	10.90	-0.20	-1.80
GFPT	18.10	-0.20	-1.09
BEAUTY	3.74	-0.04	-1.06
AAV	3.84	-0.04	-1.03
THCOM	5.85	-0.05	-0.85

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
31/07/2019	37,481	36,305	1,176	28,101	25,497	2,604	59,430	63,210	-3,780	125,012	374,652

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/07/2019	2,302	931	1,371	5,070	4,585	485	7,204	9,060	-1,856	14,576	57,803

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/07/2019	22	0	22	221	719	-498	1,906	1,430	476	2,149	31,409