

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Apr-19	12-Apr-19	Change	17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19
S50J19	Apr 2019	1,112.10	1,103.20	8.9 0.81 %	251	-4.56 %	263	0.38 %	262	0.00 %	262	-1.87 %	267
S50K19	May 2019	1,111.10	1,102.20	8.9 0.81 %	322	-0.31 %	323	0.31 %	322	0.00 %	322	0.00 %	322
S50M19	Jun 2019	1,107.90	1,100.00	7.9 0.72 %	296,930	2.08 %	290,879	-0.51 %	292,363	-0.44 %	293,661	0.16 %	293,194
S50U19	Sep 2019	1,103.90	1,096.50	7.4 0.67 %	18,006	-2.55 %	18,477	1.33 %	18,234	0.92 %	18,067	3.50 %	17,456
S50Z19	Dec 2019	1,103.20	1,095.20	8 0.73 %	5,822	1.38 %	5,743	4.55 %	5,493	7.18 %	5,125	2.44 %	5,003
S50H20	Mar 2020	1,100.40	1,092.40	8 0.73 %	1,778	-3.26 %	1,838	4.14 %	1,765	33.51 %	1,322	2.16 %	1,294

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Apr-19	12-Apr-19	Change	17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19
TRUEZ19	Dec 2019	14,400	5.21	5.15	0.06 1.17 %	30,182	91.24 %	15,782	39.27 %	11,332	-74.95 %	45,232	-0.66 %	45,533
AAVM19	Jun 2019	10,081	4.25	4.13	0.12 2.91 %	23,325	62.86 %	14,322	3.61 %	13,823	0.03 %	13,819	4.58 %	13,214
WHAM19	Jun 2019	8,691	4.14	4.12	0.02 0.49 %	62,574	5.95 %	59,062	1.89 %	57,967	2.03 %	56,815	1.39 %	56,038
KTCU19	Sep 2019	8,347	38.51	38.90	-0.39 -1.00 %	28,337	16.63 %	24,296	-8.46 %	26,541	-2.21 %	27,141	0.46 %	27,017
IRPCM19	Jun 2019	7,747	5.75	5.72	0.03 0.52 %	32,174	-11.14 %	36,209	34.01 %	27,019	13.86 %	23,729	-1.80 %	24,163
PLANBM19	Jun 2019	7,079	6.91	6.87	0.04 0.58 %	20,221	53.69 %	13,157	8.16 %	12,164	4.47 %	11,643	4.76 %	11,114
BEMM19	Jun 2019	5,615	10.25	10.06	0.19 1.89 %	22,027	2.27 %	21,539	-1.98 %	21,974	-2.13 %	22,452	-0.08 %	22,469
BECM19	Jun 2019	5,030	8.42	7.83	0.59 7.54 %	4,572	-16.92 %	5,503	32.32 %	4,159	2.62 %	4,053	59.07 %	2,548
PTTGCM19	Jun 2019	4,345	70.38	70.70	-0.32 -0.45 %	9,979	40.21 %	7,117	11.00 %	6,412	5.41 %	6,083	-19.42 %	7,549
TRUEM19	Jun 2019	4,258	5.21	5.18	0.03 0.58 %	81,545	0.01 %	81,538	0.16 %	81,405	-12.48 %	93,018	0.34 %	92,704

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	17-Apr-19	12-Apr-19	Change
SIRIU19	Sep 2019	2,025	314,368	-0.64 %	316,385	0.00 %	316,385	0.07 %	316,152	0.00 %	316,152	1.33	1.32	0.01 0.76 %
JASM19	Jun 2019	1,595	184,880	0.27 %	184,373	-0.27 %	184,874	0.00 %	184,872	-2.08 %	188,805	5.62	5.57	0.05 0.9 %
BLANDM19	Jun 2019	2,172	178,558	0.64 %	177,426	-0.19 %	177,768	-0.19 %	178,113	0.33 %	177,519	1.61	1.60	0.01 0.62 %
TRUEM19	Jun 2019	4,258	81,545	0.01 %	81,538	0.16 %	81,405	-12.48 %	93,018	0.34 %	92,704	5.21	5.18	0.03 0.58 %
TMBM19	Jun 2019	1,228	79,679	0.10 %	79,599	-0.61 %	80,086	0.09 %	80,016	-2.12 %	81,747	2.04	2.03	0.01 0.49 %
WHAM19	Jun 2019	8,691	62,574	5.95 %	59,062	1.89 %	57,967	2.03 %	56,815	1.39 %	56,038	4.14	4.12	0.02 0.49 %
APU19	Sep 2019	2	51,035	0.00 %	51,035	0.00 %	51,037	-1.92 %	52,038	-0.03 %	52,053	7.62	7.47	0.2 2.01 %
SIRIM19	Jun 2019	2,091	42,332	-2.26 %	43,309	-1.11 %	43,796	-0.13 %	43,851	3.57 %	42,340	1.37	1.34	0.03 2.24 %
BANPUM19	Jun 2019	1,042	41,571	-1.48 %	42,195	0.00 %	42,195	1.71 %	41,487	1.81 %	40,750	16.16	16.09	0.07 0.44 %
LHM19	Jun 2019	100	37,131	0.27 %	37,031	0.03 %	37,021	0.27 %	36,921	1.10 %	36,521	10.69	10.40	0.3 2.79 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.90	0.85	10.56
CBG	59.75	5.25	9.63
BEAUTY	7.10	0.40	5.97
KCE	27.50	1.25	4.76
SAWAD	55.75	2.50	4.69
MTC	51.50	2.00	4.04
STPI	7.10	0.25	3.65
SPALI	21.40	0.70	3.38
UNIQ	10.20	0.30	3.03
TASCO	17.30	0.50	2.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	39.25	-0.50	-1.26
IVL	48.50	-0.50	-1.02
PLANB	6.90	-0.05	-0.72
LPN	7.15	-0.05	-0.69
TCAP	54.50	-0.25	-0.46
PTTEP	131.00	-0.50	-0.38
PTTGC	70.25	-0.25	-0.35
BH	178.50	-0.50	-0.28
ITD	2.26	0.00	0.00
IRPC	5.70	0.00	0.00
CPF	25.50	0.00	0.00
BJC	51.50	0.00	0.00
TOP	72.00	0.00	0.00
BLA	29.75	0.00	0.00
GUNKUL	3.10	0.00	0.00
BTS	11.60	0.00	0.00

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
17/04/2019	46,335	35,678	10,657	28,636	32,196	-3,560	63,640	70,737	-7,097	138,611	323,109

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/04/2019	1,631	14,016	-12,385	9,059	9,097	-38	19,520	7,097	12,423	30,210	48,910

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/04/2019	0	0	0	307	752	-445	978	533	445	1,285	21,886