

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		18-Apr-19	17-Apr-19	Change	18-Apr-19 (+/-)	17-Apr-19 (+/-)	12-Apr-19 (+/-)	11-Apr-19 (+/-)	10-Apr-19	
S50J19	Apr 2019	1,113.70	1,112.10	1.6 0.14 %	250 -0.40 %	251 -4.56 %	263 0.38 %	262 0.00 %	262	
S50K19	May 2019	1,112.70	1,111.10	1.6 0.14 %	323 0.31 %	322 -0.31 %	323 0.31 %	322 0.00 %	322	
S50M19	Jun 2019	1,107.70	1,107.90	-0.2 -0.02 %	297,530 0.20 %	296,930 2.08 %	290,879 -0.51 %	292,363 -0.44 %	293,661	
S50U19	Sep 2019	1,103.60	1,103.90	-0.3 -0.03 %	17,845 -0.89 %	18,006 -2.55 %	18,477 1.33 %	18,234 0.92 %	18,067	
S50Z19	Dec 2019	1,103.10	1,103.20	-0.1 -0.01 %	5,997 3.01 %	5,822 1.38 %	5,743 4.55 %	5,493 7.18 %	5,125	
S50H20	Mar 2020	1,100.20	1,100.40	-0.2 -0.02 %	2,074 16.65 %	1,778 -3.26 %	1,838 4.14 %	1,765 33.51 %	1,322	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			18-Apr-19	17-Apr-19	Change	18-Apr-19 (+/-)	17-Apr-19 (+/-)	12-Apr-19 (+/-)	11-Apr-19 (+/-)	10-Apr-19	
TRUEZ19	Dec 2019	17,702	5.27	5.21	0.06 1.15 %	47,884 58.65 %	30,182 91.24 %	15,782 39.27 %	11,332 -74.95 %	45,232	
AAVM19	Jun 2019	10,846	4.34	4.25	0.09 2.12 %	26,681 14.39 %	23,325 62.86 %	14,322 3.61 %	13,823 0.03 %	13,819	
WHAM19	Jun 2019	6,576	4.14	4.14	0.00 0.00 %	62,092 -0.77 %	62,574 5.95 %	59,062 1.89 %	57,967 2.03 %	56,815	
ITDM19	Jun 2019	6,386	2.41	2.28	0.13 5.70 %	29,232 2.87 %	28,417 -0.45 %	28,546 0.25 %	28,475 0.02 %	28,469	
CHGM19	Jun 2019	4,185	1.93	1.92	0.01 0.52 %	15,437 -5.06 %	16,260 6.82 %	15,222 3.71 %	14,677 -3.22 %	15,166	
STPIM19	Jun 2019	4,095	7.37	7.04	0.33 4.69 %	4,837 22.49 %	3,949 0.05 %	3,947 -11.16 %	4,443 -4.70 %	4,662	
BEAUTYM19	Jun 2019	3,992	7.00	6.95	0.05 0.72 %	16,789 6.75 %	15,727 -7.86 %	17,069 2.88 %	16,591 10.01 %	15,081	
BEMU19	Sep 2019	3,800	10.37	10.31	0.06 0.58 %	17,721 11.31 %	15,921 18.65 %	13,419 0.00 %	13,419 0.01 %	13,417	
BECM19	Jun 2019	3,525	8.48	8.42	0.06 0.71 %	5,320 16.36 %	4,572 -16.92 %	5,503 32.32 %	4,159 2.62 %	4,053	
TRUEU19	Sep 2019	3,516	5.20	5.24	-0.04 -0.76 %	29,882 5.25 %	28,392 1.79 %	27,892 12.10 %	24,882 0.00 %	24,882	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	18-Apr-19	17-Apr-19	Change
SIRIU19	Sep 2019	252	314,116	-0.08 %	314,368	-0.64 %	316,385	0.00 %	316,385	0.07 %	316,152	1.34	1.33	0.01 0.75 %
JASM19	Jun 2019	513	185,376	0.27 %	184,880	0.27 %	184,373	-0.27 %	184,874	0.00 %	184,872	5.62	5.62	0 0 %
BLANDM19	Jun 2019	1,315	177,720	-0.47 %	178,558	0.64 %	177,426	-0.19 %	177,768	-0.19 %	178,113	1.61	1.61	0 0 %
TRUEM19	Jun 2019	2,295	81,600	0.07 %	81,545	0.01 %	81,538	0.16 %	81,405	-12.48 %	93,018	5.27	5.21	0.06 1.15 %
TMBM19	Jun 2019	1,976	80,325	0.81 %	79,679	0.10 %	79,599	-0.61 %	80,086	0.09 %	80,016	2.01	2.04	-0.03 -1.5 %
WHAM19	Jun 2019	6,576	62,092	-0.77 %	62,574	5.95 %	59,062	1.89 %	57,967	2.03 %	56,815	4.14	4.14	0 0 %
APU19	Sep 2019	1	51,035	0.00 %	51,035	0.00 %	51,035	0.00 %	51,037	-1.92 %	52,038	7.69	7.62	0.07 0.92 %
TRUEZ19	Dec 2019	17,702	47,884	58.65 %	30,182	91.24 %	15,782	39.27 %	11,332	-74.95 %	45,232	5.27	5.21	0.06 1.15 %
SIRIM19	Jun 2019	49	42,348	0.04 %	42,332	-2.26 %	43,309	-1.11 %	43,796	-0.13 %	43,851	1.37	1.37	0 0 %
BANPUM19	Jun 2019	852	41,590	0.05 %	41,571	-1.48 %	42,195	0.00 %	42,195	1.71 %	41,487	16.04	16.16	-0.1 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.42	0.16	7.08
CBG	63.50	3.75	6.28
STPI	7.45	0.35	4.93
THCOM	7.40	0.30	4.23
ICHI	3.72	0.14	3.91
BDMS	25.75	0.50	1.98
UNIQ	10.40	0.20	1.96
AAV	4.32	0.08	1.89
LH	11.00	0.20	1.85
THAI	12.60	0.20	1.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	47.50	-1.00	-2.06
KCE	27.00	-0.50	-1.82
BEC	8.75	-0.15	-1.69
SCB	128.00	-1.50	-1.16
PTTGC	69.50	-0.75	-1.07
VGI	9.50	-0.10	-1.04
BJC	51.00	-0.50	-0.97
BBL	209.00	-2.00	-0.95
TCAP	54.00	-0.50	-0.92
PTG	10.80	-0.10	-0.92

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
18/04/2019	26,112	38,176	-12,064	23,761	18,256	5,505	59,565	53,006	6,559	109,438	324,019

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/04/2019	760	4,487	-3,727	6,000	4,016	1,984	7,687	5,944	1,743	14,447	50,669