

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Apr-19	18-Apr-19	Change	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19
S50J19	Apr 2019	1,112.80	1,113.70	-0.9 -0.08 %	252	0.80 %	250	-0.40 %	251	-4.56 %	263	0.38 %	262
S50M19	Jun 2019	1,107.50	1,107.70	-0.2 -0.02 %	296,074	-0.49 %	297,530	0.20 %	296,930	2.08 %	290,879	-0.51 %	292,363
S50U19	Sep 2019	1,103.40	1,103.60	-0.2 -0.02 %	17,825	-0.11 %	17,845	-0.89 %	18,006	-2.55 %	18,477	1.33 %	18,234
S50Z19	Dec 2019	1,103.00	1,103.10	-0.1 -0.01 %	6,107	1.83 %	5,997	3.01 %	5,822	1.38 %	5,743	4.55 %	5,493
S50H20	Mar 2020	1,099.90	1,100.20	-0.3 -0.03 %	2,180	5.11 %	2,074	16.65 %	1,778	-3.26 %	1,838	4.14 %	1,765

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Apr-19	18-Apr-19	Change	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19
TRUEZ19	Dec 2019	16,000	5.17	5.27	-0.10 -1.90 %	63,884	33.41 %	47,884	58.65 %	30,182	91.24 %	15,782	39.27 %	11,332
WHAM19	Jun 2019	10,202	4.16	4.14	0.02 0.48 %	59,742	-3.78 %	62,092	-0.77 %	62,574	5.95 %	59,062	1.89 %	57,967
BECM19	Jun 2019	6,933	8.73	8.48	0.25 2.95 %	5,760	8.27 %	5,320	16.36 %	4,572	-16.92 %	5,503	32.32 %	4,159
GUNKULM19	Jun 2019	6,045	3.17	3.12	0.05 1.60 %	23,798	-12.04 %	27,054	-1.90 %	27,579	1.88 %	27,071	7.98 %	25,071
PTGM19	Jun 2019	5,233	11.02	10.93	0.09 0.82 %	15,521	-15.48 %	18,363	-0.30 %	18,418	0.43 %	18,339	20.37 %	15,236
BEAUTYM19	Jun 2019	4,154	6.86	7.00	-0.14 -2.00 %	19,406	15.59 %	16,789	6.75 %	15,727	-7.86 %	17,069	2.88 %	16,591
BEMM19	Jun 2019	4,149	10.25	10.36	-0.11 -1.06 %	25,186	19.27 %	21,117	-4.13 %	22,027	2.27 %	21,539	-1.98 %	21,974
KTCU19	Sep 2019	3,730	39.40	39.96	-0.56 -1.40 %	29,122	0.98 %	28,838	1.77 %	28,337	16.63 %	24,296	-8.46 %	26,541
ITDM19	Jun 2019	3,238	2.38	2.41	-0.03 -1.24 %	29,810	1.98 %	29,232	2.87 %	28,417	-0.45 %	28,546	0.25 %	28,475
TOPM19	Jun 2019	3,187	73.42	72.39	1.03 1.42 %	6,034	37.92 %	4,375	1.06 %	4,329	-0.53 %	4,352	4.39 %	4,169

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19	(+/-)	11-Apr-19	19-Apr-19	18-Apr-19	Change
SIRIU19	Sep 2019	59	314,066	-0.02 %	314,116	-0.08 %	314,368	-0.64 %	316,385	0.00 %	316,385	1.37	1.34	0.03 2.24 %
JASM19	Jun 2019	1	185,376	0.00 %	185,376	0.27 %	184,880	0.27 %	184,373	-0.27 %	184,874	5.63	5.62	0.01 0.18 %
BLANDM19	Jun 2019	1,917	176,625	-0.62 %	177,720	-0.47 %	178,558	0.64 %	177,426	-0.19 %	177,768	1.61	1.61	0 0 %
TRUEM19	Jun 2019	2,973	84,029	2.98 %	81,600	0.07 %	81,545	0.01 %	81,538	0.16 %	81,405	5.17	5.27	-0.1 -1.9 %
TMBM19	Jun 2019	120	80,350	0.03 %	80,325	0.81 %	79,679	0.10 %	79,599	-0.61 %	80,086	2.01	2.01	0 0 %
TRUEZ19	Dec 2019	16,000	63,884	33.41 %	47,884	58.65 %	30,182	91.24 %	15,782	39.27 %	11,332	5.17	5.27	-0.1 -1.9 %
WHAM19	Jun 2019	10,202	59,742	-3.78 %	62,092	-0.77 %	62,574	5.95 %	59,062	1.89 %	57,967	4.16	4.14	0.02 0.48 %
APU19	Sep 2019	0	51,035	0.00 %	51,035	0.00 %	51,035	0.00 %	51,035	0.00 %	51,037	7.64	7.69	-0.05 -0.7 %
SIRIM19	Jun 2019	1,566	40,814	-3.62 %	42,348	0.04 %	42,332	-2.26 %	43,309	-1.11 %	43,796	1.39	1.37	0.02 1.46 %
BANPUM19	Jun 2019	2,392	39,908	-4.04 %	41,590	0.05 %	41,571	-1.48 %	42,195	0.00 %	42,195	16.35	16.04	0.3 1.93 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	9.15	0.40	4.57
BANPU	16.40	0.40	2.50
THAI	12.90	0.30	2.38
AMATA	22.70	0.50	2.25
SIRI	1.40	0.03	2.19
CHG	1.97	0.04	2.07
CKP	5.25	0.10	1.94
PTTGC	70.75	1.25	1.80
EGCO	299.00	5.00	1.70
IVL	48.25	0.75	1.58

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	7.15	-0.30	-4.03
SAMART	7.15	-0.20	-2.72
VGI	9.25	-0.25	-2.63
HANA	32.50	-0.75	-2.26
BEAUTY	6.95	-0.15	-2.11
KCE	26.50	-0.50	-1.85
BTS	11.50	-0.20	-1.71
ITD	2.38	-0.04	-1.65
KBANK	190.00	-3.00	-1.55
HMPRO	15.30	-0.20	-1.29

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
19/04/2019	15,187	11,709	3,478	16,272	14,420	1,852	45,794	51,124	-5,330	77,253	322,761

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2019	672	2,004	-1,332	9,707	10,034	-327	7,912	6,253	1,659	18,291	51,169