

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Apr-19	19-Apr-19	Change	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19
S50J19	Apr 2019	1,112.80	1,112.80	0 0%	248	-1.59%	252	0.80%	250	-0.40%	251	-4.56%	263
S50K19	May 2019	1,111.80	1,111.80	0 0%	324	0.31%	323	0.00%	323	0.31%	322	-0.31%	323
S50M19	Jun 2019	1,106.80	1,107.50	-0.7 -0.06%	297,771	0.57%	296,074	-0.49%	297,530	0.20%	296,930	2.08%	290,879
S50U19	Sep 2019	1,103.00	1,103.40	-0.4 -0.04%	18,805	5.50%	17,825	-0.11%	17,845	-0.89%	18,006	-2.55%	18,477
S50Z19	Dec 2019	1,102.70	1,103.00	-0.3 -0.03%	5,850	-4.21%	6,107	1.83%	5,997	3.01%	5,822	1.38%	5,743
S50H20	Mar 2020	1,099.50	1,099.90	-0.4 -0.04%	2,671	22.52%	2,180	5.11%	2,074	16.65%	1,778	-3.26%	1,838

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Apr-19	19-Apr-19	Change	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19
TMBU19	Sep 2019	13,010	2.01	2.00	0.01 0.50%	12,066	33.24%	9,056	-0.06%	9,061	0.17%	9,046	-18.11%	11,046
CHGZ19	Dec 2019	9,400	1.95	1.93	0.02 1.04%	36,306	34.94%	26,906	1.89%	26,406	0.00%	26,406	0.00%	26,406
CHGM19	Jun 2019	9,092	1.96	1.94	0.02 1.03%	13,529	-2.92%	13,936	-9.72%	15,437	-5.06%	16,260	6.82%	15,222
KTBM19	Jun 2019	8,002	18.70	18.60	0.10 0.54%	30,423	12.89%	26,949	0.38%	26,846	0.00%	26,845	-0.61%	27,009
TRUEZ19	Dec 2019	8,000	5.09	5.17	-0.08 -1.55%	71,884	12.52%	63,884	33.41%	47,884	58.65%	30,182	91.24%	15,782
PTTGCM19	Jun 2019	7,860	71.41	70.75	0.66 0.93%	7,817	-28.48%	10,930	-1.32%	11,076	10.99%	9,979	40.21%	7,117
BEMM19	Jun 2019	7,541	10.30	10.25	0.05 0.49%	26,668	5.88%	25,186	19.27%	21,117	-4.13%	22,027	2.27%	21,539
PTGM19	Jun 2019	6,675	10.71	11.02	-0.31 -2.81%	17,926	15.50%	15,521	-15.48%	18,363	-0.30%	18,418	0.43%	18,339
WHAM19	Jun 2019	5,790	4.16	4.16	0.00 0.00%	58,277	-2.45%	59,742	-3.78%	62,092	-0.77%	62,574	5.95%	59,062
IRPCM19	Jun 2019	4,559	5.75	5.75	0.00 0.00%	37,942	9.91%	34,522	4.11%	33,158	3.06%	32,174	-11.14%	36,209

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	(+/-)	12-Apr-19	22-Apr-19	19-Apr-19	Change
SIRIU19	Sep 2019	100	314,020	-0.01%	314,066	-0.02%	314,116	-0.08%	314,368	-0.64%	316,385	1.37	1.37	0 0%
JASM19	Jun 2019	22	185,378	0.00%	185,376	0.00%	185,376	0.27%	184,880	0.27%	184,373	5.54	5.63	-0.09 -1.6%
BLANDM19	Jun 2019	521	177,131	0.29%	176,625	-0.62%	177,720	-0.47%	178,558	0.64%	177,426	1.61	1.61	0 0%
TRUEM19	Jun 2019	1,730	83,031	-1.19%	84,029	2.98%	81,600	0.07%	81,545	0.01%	81,538	5.09	5.17	-0.08 -1.6%
TBM19	Jun 2019	2,309	81,850	1.87%	80,350	0.03%	80,325	0.81%	79,679	0.10%	79,599	2.01	2.01	0 0%
TRUEZ19	Dec 2019	8,000	71,884	12.52%	63,884	33.41%	47,884	58.65%	30,182	91.24%	15,782	5.09	5.17	-0.08 -1.6%
WHAM19	Jun 2019	5,790	58,277	-2.45%	59,742	-3.78%	62,092	-0.77%	62,574	5.95%	59,062	4.16	4.16	0 0%
SIRIM19	Jun 2019	63	40,865	0.12%	40,814	-3.62%	42,348	0.04%	42,332	-2.26%	43,309	1.40	1.39	0.01 0.72%
BANPUM19	Jun 2019	2,538	38,260	-4.13%	39,908	-4.04%	41,590	0.05%	41,571	-1.48%	42,195	16.43	16.35	0.08 0.49%
IRPCM19	Jun 2019	4,559	37,942	9.91%	34,522	4.11%	33,158	3.06%	32,174	-11.14%	36,209	5.75	5.75	0 0%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	65.50	2.75	4.38
SPALI	21.80	0.50	2.35
PSH	19.20	0.40	2.13
PTTEP	134.00	2.50	1.90
LH	11.20	0.20	1.82
PTT	49.25	0.75	1.55
HMPRO	15.50	0.20	1.31
KTB	19.40	0.20	1.04
CHG	1.99	0.02	1.02
CK	25.50	0.25	0.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.75	-0.40	-4.37
TRUE	5.05	-0.15	-2.88
PTG	10.60	-0.30	-2.75
KKP	69.50	-1.75	-2.46
AMATA	22.20	-0.50	-2.20
STEC	24.70	-0.55	-2.18
STPI	7.00	-0.15	-2.10
BDMS	25.25	-0.50	-1.94
UNIQ	10.20	-0.20	-1.92
CENTEL	43.50	-0.75	-1.69

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
22/04/2019	31,838	29,289	2,549	30,655	29,920	735	72,093	75,377	-3,284	134,586	325,669

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2019	1,050	418	632	1,548	684	864	2,152	3,648	-1,496	4,750	49,730