

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Apr-19	22-Apr-19	Change	23-Apr-19	(+/-)	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19
S50J19	Apr 2019	1,111.10	1,112.80	-1.7 -0.15 %	248	0.00 %	248	-1.59 %	252	0.80 %	250	-0.40 %	251
S50K19	May 2019	1,110.10	1,111.80	-1.7 -0.15 %	324	0.00 %	324	0.31 %	323	0.00 %	323	0.31 %	322
S50M19	Jun 2019	1,107.10	1,106.80	0.3 0.03 %	304,901	2.39 %	297,771	0.57 %	296,074	-0.49 %	297,530	0.20 %	296,930
S50U19	Sep 2019	1,102.90	1,103.00	-0.1 -0.01 %	18,424	-2.03 %	18,805	5.50 %	17,825	-0.11 %	17,845	-0.89 %	18,006
S50Z19	Dec 2019	1,102.70	1,102.70	0 0 %	5,889	0.67 %	5,850	-4.21 %	6,107	1.83 %	5,997	3.01 %	5,822
S50H20	Mar 2020	1,099.20	1,099.50	-0.3 -0.03 %	2,833	6.07 %	2,671	22.52 %	2,180	5.11 %	2,074	16.65 %	1,778

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Apr-19	22-Apr-19	Change	23-Apr-19	(+/-)	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19
TMBM19	Jun 2019	12,720	2.01	2.01	0.00 0.00 %	74,336	-9.18 %	81,850	1.87 %	80,350	0.03 %	80,325	0.81 %	79,679
TRUEZ19	Dec 2019	10,000	5.13	5.09	0.04 0.79 %	81,884	13.91 %	71,884	12.52 %	63,884	33.41 %	47,884	58.65 %	30,182
CKPM19	Jun 2019	9,260	5.29	5.28	0.01 0.19 %	26,115	-0.11 %	26,144	-0.73 %	26,335	4.20 %	25,273	0.12 %	25,242
KTCU19	Sep 2019	8,323	39.00	39.10	-0.10 -0.26 %	25,109	-14.97 %	29,528	1.39 %	29,122	0.98 %	28,838	1.77 %	28,337
GUNKULM19	Jun 2019	7,746	3.10	3.14	-0.04 -1.27 %	17,742	-25.76 %	23,898	0.42 %	23,798	-12.04 %	27,054	-1.90 %	27,579
KTBM19	Jun 2019	7,250	18.84	18.70	0.14 0.75 %	26,750	-12.07 %	30,423	12.89 %	26,949	0.38 %	26,846	0.00 %	26,845
QHM19	Jun 2019	6,345	3.01	2.99	0.02 0.67 %	18,439	-22.09 %	23,667	-5.79 %	25,121	3.23 %	24,335	-0.38 %	24,429
CKPZ19	Dec 2019	6,201	5.32	5.31	0.01 0.19 %	4,314	125.51 %	1,913	-42.22 %	3,311	17.79 %	2,811	0.00 %	2,811
IRPCM19	Jun 2019	5,958	5.65	5.75	-0.10 -1.74 %	40,696	7.26 %	37,942	9.91 %	34,522	4.11 %	33,158	3.06 %	32,174
CHGM19	Jun 2019	4,570	1.96	1.96	0.00 0.00 %	17,054	26.06 %	13,529	-2.92 %	13,936	-9.72 %	15,437	-5.06 %	16,260

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Apr-19	(+/-)	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	(+/-)	17-Apr-19	23-Apr-19	22-Apr-19	Change
SIRIU19	Sep 2019	13	314,023	0.00 %	314,020	-0.01 %	314,066	-0.02 %	314,116	-0.08 %	314,368	1.37	1.37	0 0 %
JASM19	Jun 2019	15	185,388	0.01 %	185,378	0.00 %	185,376	0.00 %	185,376	0.27 %	184,880	5.56	5.54	0.02 0.36 %
BLANDM19	Jun 2019	1,075	178,110	0.55 %	177,131	0.29 %	176,625	-0.62 %	177,720	-0.47 %	178,558	1.60	1.61	-0.01 -0.6 %
TRUEM19	Jun 2019	721	83,543	0.62 %	83,031	-1.19 %	84,029	2.98 %	81,600	0.07 %	81,545	5.13	5.09	0.04 0.79 %
TRUEZ19	Dec 2019	10,000	81,884	13.91 %	71,884	12.52 %	63,884	33.41 %	47,884	58.65 %	30,182	5.13	5.09	0.04 0.79 %
TMBM19	Jun 2019	12,720	74,336	-9.18 %	81,850	1.87 %	80,350	0.03 %	80,325	0.81 %	79,679	2.01	2.01	0 0 %
WHAM19	Jun 2019	2,016	57,277	-1.72 %	58,277	-2.45 %	59,742	-3.78 %	62,092	-0.77 %	62,574	4.15	4.16	-0.01 -0.2 %
SIRIM19	Jun 2019	1,030	40,875	0.02 %	40,865	0.12 %	40,814	-3.62 %	42,348	0.04 %	42,332	1.40	1.40	0 0 %
IRPCM19	Jun 2019	5,958	40,696	7.26 %	37,942	9.91 %	34,522	4.11 %	33,158	3.06 %	32,174	5.65	5.75	-0.1 -1.7 %
BANPUM19	Jun 2019	732	37,961	-0.78 %	38,260	-4.13 %	39,908	-4.04 %	41,590	0.05 %	41,571	16.36	16.43	-0.07 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	9.25	0.50	5.71
KCE	27.00	0.75	2.86
PTTEP	136.50	2.50	1.87
VGI	9.25	0.10	1.09
EGCO	298.00	3.00	1.02
TRUE	5.10	0.05	0.99
UNIQ	10.30	0.10	0.98
CK	25.75	0.25	0.98
BEM	10.40	0.10	0.97
STEC	24.90	0.20	0.81

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	53.75	-2.00	-3.59
KTB	18.80	-0.60	-3.09
TMB	2.02	-0.06	-2.88
CBG	63.75	-1.75	-2.67
STA	13.10	-0.30	-2.24
KTC	38.50	-0.75	-1.91
BBL	206.00	-4.00	-1.90
MAJOR	26.50	-0.50	-1.85
IRPC	5.60	-0.10	-1.75
IVL	47.50	-0.75	-1.55

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
23/04/2019	37,448	31,455	5,993	22,421	21,871	550	54,691	61,234	-6,543	114,560	332,619

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/04/2019	722	2,198	-1,476	2,915	3,234	-319	4,943	3,148	1,795	8,580	51,645

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/04/2019	0	0	0	878	652	226	1,007	1,233	-226	1,885	21,547