

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Apr-19	23-Apr-19	Change	24-Apr-19	(+/-)	23-Apr-19	(+/-)	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19
S50J19	Apr 2019	1,111.40	1,111.10	0.3 0.03 %	252	1.61 %	248	0.00 %	248	-1.59 %	252	0.80 %	250
S50K19	May 2019	1,110.40	1,110.10	0.3 0.03 %	325	0.31 %	324	0.00 %	324	0.31 %	323	0.00 %	323
S50M19	Jun 2019	1,109.00	1,107.10	1.9 0.17 %	314,125	3.03 %	304,901	2.39 %	297,771	0.57 %	296,074	-0.49 %	297,530
S50U19	Sep 2019	1,104.90	1,102.90	2 0.18 %	18,037	-2.10 %	18,424	-2.03 %	18,805	5.50 %	17,825	-0.11 %	17,845
S50Z19	Dec 2019	1,104.70	1,102.70	2 0.18 %	5,909	0.34 %	5,889	0.67 %	5,850	-4.21 %	6,107	1.83 %	5,997
S50H20	Mar 2020	1,101.70	1,099.20	2.5 0.23 %	2,868	1.24 %	2,833	6.07 %	2,671	22.52 %	2,180	5.11 %	2,074

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Apr-19	23-Apr-19	Change	24-Apr-19	(+/-)	23-Apr-19	(+/-)	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19
BLANDM19	Jun 2019	16,398	1.61	1.60	0.01 0.62 %	164,109	-7.86 %	178,110	0.55 %	177,131	0.29 %	176,625	-0.62 %	177,720
GUNKULM19	Jun 2019	14,140	3.09	3.10	-0.01 -0.32 %	8,365	-52.85 %	17,742	-25.76 %	23,898	0.42 %	23,798	-12.04 %	27,054
ITDM19	Jun 2019	7,155	2.34	2.38	-0.04 -1.68 %	31,806	-3.11 %	32,826	6.18 %	30,916	3.71 %	29,810	1.98 %	29,232
BANPUM19	Jun 2019	7,056	16.61	16.36	0.25 1.53 %	40,264	6.07 %	37,961	-0.78 %	38,260	-4.13 %	39,908	-4.04 %	41,590
TMBU19	Sep 2019	6,107	2.01	2.03	-0.02 -0.99 %	18,031	49.19 %	12,086	0.17 %	12,066	33.24 %	9,056	-0.06 %	9,061
IRPCM19	Jun 2019	5,863	5.66	5.65	0.01 0.18 %	44,157	8.50 %	40,696	7.26 %	37,942	9.91 %	34,522	4.11 %	33,158
VGIM19	Jun 2019	4,093	9.63	9.29	0.34 3.66 %	3,984	-32.90 %	5,937	9.34 %	5,430	9.94 %	4,939	43.08 %	3,452
AAVM19	Jun 2019	3,650	4.30	4.32	-0.02 -0.46 %	23,015	-4.62 %	24,130	-6.28 %	25,747	-3.50 %	26,682	0.00 %	26,681
QHM19	Jun 2019	3,175	3.00	3.01	-0.01 -0.33 %	17,334	-5.99 %	18,439	-22.09 %	23,667	-5.79 %	25,121	3.23 %	24,335
QHU19	Sep 2019	3,144	2.96	2.97	-0.01 -0.34 %	8,412	34.18 %	6,269	8.67 %	5,769	-25.74 %	7,769	-16.25 %	9,276

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Apr-19	(+/-)	23-Apr-19	(+/-)	22-Apr-19	(+/-)	19-Apr-19	(+/-)	18-Apr-19	24-Apr-19	23-Apr-19	Change
JASM19	Jun 2019	17	185,381	0.00 %	185,388	0.01 %	185,378	0.00 %	185,376	0.00 %	185,376	5.57	5.56	0.01 0.18 %
BLANDM19	Jun 2019	16,398	164,109	-7.86 %	178,110	0.55 %	177,131	0.29 %	176,625	-0.62 %	177,720	1.61	1.60	0.01 0.62 %
TRUEM19	Jun 2019	1,593	84,059	0.62 %	83,543	0.62 %	83,031	-1.19 %	84,029	2.98 %	81,600	5.16	5.13	0.03 0.58 %
TRUEZ19	Dec 2019	0	81,884	0.00 %	81,884	13.91 %	71,884	12.52 %	63,884	33.41 %	47,884	5.16	5.13	0.03 0.58 %
TMBM19	Jun 2019	709	73,865	-0.63 %	74,336	-9.18 %	81,850	1.87 %	80,350	0.03 %	80,325	2.03	2.01	0.02 1 %
WHAM19	Jun 2019	1,019	58,277	1.75 %	57,277	-1.72 %	58,277	-2.45 %	59,742	-3.78 %	62,092	4.15	4.15	0 0 %
IRPCM19	Jun 2019	5,863	44,157	8.50 %	40,696	7.26 %	37,942	9.91 %	34,522	4.11 %	33,158	5.66	5.65	0.01 0.18 %
SIRIM19	Jun 2019	604	40,396	-1.17 %	40,875	0.02 %	40,865	0.12 %	40,814	-3.62 %	42,348	1.40	1.40	0 0 %
BANPUM19	Jun 2019	7,056	40,264	6.07 %	37,961	-0.78 %	38,260	-4.13 %	39,908	-4.04 %	41,590	16.61	16.36	0.3 1.53 %
CHGZ19	Dec 2019	0	37,806	0.00 %	37,806	4.13 %	36,306	34.94 %	26,906	1.89 %	26,406	1.96	1.95	0.01 0.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	9.75	0.50	5.41
MTC	51.25	1.25	2.50
MAJOR	27.00	0.50	1.89
DTAC	54.75	1.00	1.86
BANPU	16.60	0.30	1.84
GLOBAL	18.00	0.30	1.69
ADVANC	192.00	3.00	1.59
SAWAD	54.50	0.75	1.40
INTUCH	59.75	0.75	1.27
BDMS	25.25	0.25	1.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
QH	2.98	-0.14	-4.49
CBG	61.25	-2.50	-3.92
BEC	8.90	-0.35	-3.78
KCE	26.25	-0.75	-2.78
TPIPL	1.98	-0.04	-1.98
AP	7.90	-0.15	-1.86
SPALI	21.40	-0.40	-1.83
ITD	2.34	-0.04	-1.68
IVL	46.75	-0.75	-1.58
LPN	6.95	-0.10	-1.42

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
24/04/2019	32,747	27,717	5,030	20,662	24,585	-3,923	66,058	67,165	-1,107	119,467	341,516

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2019	2,646	3,868	-1,222	6,475	4,976	1,499	8,334	8,611	-277	17,455	52,035

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2019	0	0	0	879	289	590	1,725	2,315	-590	2,604	21,010