

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Apr-19	25-Apr-19	Change	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	(+/-)	23-Apr-19	(+/-)	22-Apr-19
S50J19	Apr 2019	1,107.80	1,112.00	-4.2 -0.38 %	250	-0.40 %	251	-0.40 %	252	1.61 %	248	0.00 %	248
S50K19	May 2019	1,106.80	1,111.00	-4.2 -0.38 %	327	0.62 %	325	0.00 %	325	0.31 %	324	0.00 %	324
S50M19	Jun 2019	1,104.20	1,108.90	-4.7 -0.42 %	316,107	-0.55 %	317,855	1.19 %	314,125	3.03 %	304,901	2.39 %	297,771
S50U19	Sep 2019	1,100.20	1,104.70	-4.5 -0.41 %	19,356	6.43 %	18,186	0.83 %	18,037	-2.10 %	18,424	-2.03 %	18,805
S50Z19	Dec 2019	1,100.00	1,104.70	-4.7 -0.43 %	6,125	1.93 %	6,009	1.69 %	5,909	0.34 %	5,889	0.67 %	5,850
S50H20	Mar 2020	1,097.10	1,101.50	-4.4 -0.4 %	3,134	8.11 %	2,899	1.08 %	2,868	1.24 %	2,833	6.07 %	2,671

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Apr-19	25-Apr-19	Change	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	(+/-)	23-Apr-19	(+/-)	22-Apr-19
CKPM19	Jun 2019	13,877	5.55	5.34	0.21 3.93 %	25,812	-1.87 %	26,303	-1.70 %	26,759	2.47 %	26,115	-0.11 %	26,144
PTTGCM19	Jun 2019	5,462	68.95	69.86	-0.91 -1.30 %	11,868	17.47 %	10,103	28.64 %	7,854	-0.06 %	7,859	0.54 %	7,817
CKPZ19	Dec 2019	3,850	5.59	5.37	0.22 4.10 %	15	-99.61 %	3,865	-11.45 %	4,365	1.18 %	4,314	125.51 %	1,913
CKPU19	Sep 2019	2,567	5.54	5.36	0.18 3.36 %	7,247	26.21 %	5,742	0.00 %	5,742	-8.01 %	6,242	-6.67 %	6,688
GUNKULM19	Jun 2019	2,326	2.67	2.64	0.03 1.14 %	10,472	28.21 %	8,168	-2.36 %	8,365	-52.85 %	17,742	-25.76 %	23,898
TOPM19	Jun 2019	2,151	70.10	72.40	-2.30 -3.18 %	6,643	-4.31 %	6,942	3.46 %	6,710	4.58 %	6,416	6.86 %	6,004
BTSM19	Jun 2019	2,026	11.46	11.60	-0.14 -1.21 %	18,918	-0.08 %	18,934	5.56 %	17,937	5.92 %	16,934	-5.58 %	17,934
QHU19	Sep 2019	2,001	2.92	2.94	-0.02 -0.68 %	10,913	22.45 %	8,912	5.94 %	8,412	34.18 %	6,269	8.67 %	5,769
DTACM19	Jun 2019	1,907	51.30	54.07	-2.77 -5.12 %	2,118	-8.15 %	2,306	11.03 %	2,077	10.71 %	1,876	5.33 %	1,781
PTGM19	Jun 2019	1,907	10.60	10.70	-0.10 -0.93 %	21,304	-6.18 %	22,708	2.25 %	22,208	8.30 %	20,506	14.39 %	17,926

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	(+/-)	23-Apr-19	(+/-)	22-Apr-19	26-Apr-19	25-Apr-19	Change
JASM19	Jun 2019	4	184,888	0.00 %	184,884	-0.27 %	185,381	0.00 %	185,388	0.01 %	185,378	5.53	5.53	0 0 %
BLANDM19	Jun 2019	1,817	162,802	-0.92 %	164,310	0.12 %	164,109	-7.86 %	178,110	0.55 %	177,131	1.59	1.58	0.01 0.63 %
TRUEM19	Jun 2019	1,338	83,685	-0.52 %	84,122	0.07 %	84,059	0.62 %	83,543	0.62 %	83,031	5.03	5.13	-0.1 -2 %
TRUEZ19	Dec 2019	1,501	83,385	1.83 %	81,884	0.00 %	81,884	0.00 %	81,884	13.91 %	71,884	5.03	5.13	-0.1 -2 %
TMBM19	Jun 2019	753	73,314	-0.75 %	73,870	0.01 %	73,865	-0.63 %	74,336	-9.18 %	81,850	2.01	2.03	-0.02 -1 %
WHAM19	Jun 2019	554	54,260	-0.96 %	54,786	-5.99 %	58,277	1.75 %	57,277	-1.72 %	58,277	4.14	4.15	-0.01 -0.2 %
APU19	Sep 2019	1,004	50,035	-1.96 %	51,035	0.00 %	51,035	0.00 %	51,035	0.00 %	51,035	7.49	7.55	-0.06 -0.8 %
IRPCM19	Jun 2019	553	45,105	1.12 %	44,604	1.01 %	44,157	8.50 %	40,696	7.26 %	37,942	5.63	5.63	0 0 %
SIRIM19	Jun 2019	75	40,167	0.06 %	40,141	-0.63 %	40,396	-1.17 %	40,875	0.02 %	40,865	1.41	1.40	0.01 0.71 %
BANPUM19	Jun 2019	663	38,382	-0.48 %	38,568	-4.21 %	40,264	6.07 %	37,961	-0.78 %	38,260	16.36	16.48	-0.1 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.60	0.25	4.67
BEM	10.50	0.20	1.94
ICHI	3.98	0.06	1.53
BLAND	1.59	0.02	1.27
CBG	61.00	0.75	1.24
BDMS	25.50	0.25	0.99
BTS	11.60	0.10	0.87
WHA	4.26	0.02	0.47
SAWAD	54.00	0.25	0.47
RATCH	61.50	0.25	0.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	6.75	-0.45	-6.25
DTAC	51.00	-3.25	-5.99
KCE	24.90	-0.85	-3.30
GLOBAL	17.60	-0.50	-2.76
TOP	70.00	-1.75	-2.44
BCP	32.75	-0.75	-2.24
BEC	9.10	-0.15	-1.62
PSH	18.60	-0.30	-1.59
STA	12.80	-0.20	-1.54
SAMART	7.25	-0.10	-1.36

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
26/04/2019	23,025	30,557	-7,532	27,128	22,874	4,254	67,382	64,104	3,278	117,535	345,299

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2019	8,662	3,096	5,566	10,254	11,750	-1,496	8,387	12,457	-4,070	27,303	48,522

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2019	6	6	0	108	681	-573	1,212	639	573	1,326	22,125