

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Apr-19	26-Apr-19	Change	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	(+/-)	23-Apr-19
S50K19	May 2019	1,105.60	1,106.80	-1.2 -0.11 %	332	1.53 %	327	0.62 %	325	0.00 %	325	0.31 %	324
S50M19	Jun 2019	1,104.60	1,104.20	0.4 0.04 %	311,800	-1.36 %	316,107	-0.55 %	317,855	1.19 %	314,125	3.03 %	304,901
S50N19	Jul 2019	1,103.50	1,104.80	-1.3 -0.12 %	2	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U19	Sep 2019	1,100.50	1,100.20	0.3 0.03 %	19,587	1.19 %	19,356	6.43 %	18,186	0.83 %	18,037	-2.10 %	18,424
S50Z19	Dec 2019	1,100.50	1,100.00	0.5 0.05 %	6,356	3.77 %	6,125	1.93 %	6,009	1.69 %	5,909	0.34 %	5,889
S50H20	Mar 2020	1,097.20	1,097.10	0.1 0.01 %	3,172	1.21 %	3,134	8.11 %	2,899	1.08 %	2,868	1.24 %	2,833

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Apr-19	26-Apr-19	Change	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	(+/-)	23-Apr-19
WHAM19	Jun 2019	10,908	4.19	4.14	0.05 1.21 %	54,834	1.06 %	54,260	-0.96 %	54,786	-5.99 %	58,277	1.75 %	57,277
CKPM19	Jun 2019	9,176	5.64	5.55	0.09 1.62 %	22,346	-13.43 %	25,812	-1.87 %	26,303	-1.70 %	26,759	2.47 %	26,115
BEMM19	Jun 2019	7,665	10.80	10.34	0.46 4.45 %	21,242	-14.23 %	24,767	0.06 %	24,753	-1.70 %	25,182	-1.91 %	25,672
TMBZ19	Dec 2019	5,000	1.98	1.99	-0.01 -0.50 %	8,002	166.56 %	3,002	0.00 %	3,002	0.00 %	3,002	0.00 %	3,002
TMBM19	Jun 2019	4,566	2.00	2.01	-0.01 -0.50 %	74,010	0.95 %	73,314	-0.75 %	73,870	0.01 %	73,865	-0.63 %	74,336
HMPROM19	Jun 2019	3,200	15.79	15.70	0.09 0.57 %	4,349	64.18 %	2,649	-17.60 %	3,215	99.32 %	1,613	-15.68 %	1,913
CKPU19	Sep 2019	2,510	5.59	5.54	0.05 0.90 %	6,750	-6.86 %	7,247	26.21 %	5,742	0.00 %	5,742	-8.01 %	6,242
TPIPLM19	Jun 2019	2,212	1.99	1.99	0.00 0.00 %	31,591	-6.49 %	33,785	-3.70 %	35,084	3.92 %	33,761	-1.78 %	34,373
IRPCM19	Jun 2019	2,056	5.60	5.63	-0.03 -0.53 %	44,111	-2.20 %	45,105	1.12 %	44,604	1.01 %	44,157	8.50 %	40,696
PLANBM19	Jun 2019	2,000	6.86	6.95	-0.09 -1.29 %	20,717	-8.80 %	22,717	2.26 %	22,216	-2.20 %	22,716	0.00 %	22,716

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	(+/-)	23-Apr-19	29-Apr-19	26-Apr-19	Change
JASM19	Jun 2019	509	184,887	0.00 %	184,888	0.00 %	184,884	-0.27 %	185,381	0.00 %	185,388	5.52	5.53	-0.01 -0.2 %
BLANDM19	Jun 2019	557	162,797	0.00 %	162,802	-0.92 %	164,310	0.12 %	164,109	-7.86 %	178,110	1.58	1.59	-0.01 -0.6 %
TRUEM19	Jun 2019	231	83,572	-0.14 %	83,685	-0.52 %	84,122	0.07 %	84,059	0.62 %	83,543	5.11	5.03	0.08 1.59 %
TRUEZ19	Dec 2019	1	83,386	0.00 %	83,385	1.83 %	81,884	0.00 %	81,884	0.00 %	81,884	5.11	5.03	0.08 1.59 %
TMBM19	Jun 2019	4,566	74,010	0.95 %	73,314	-0.75 %	73,870	0.01 %	73,865	-0.63 %	74,336	2.00	2.01	-0.01 -0.5 %
WHAM19	Jun 2019	10,908	54,834	1.06 %	54,260	-0.96 %	54,786	-5.99 %	58,277	1.75 %	57,277	4.19	4.14	0.05 1.21 %
APU19	Sep 2019	4	50,032	-0.01 %	50,035	-1.96 %	51,035	0.00 %	51,035	0.00 %	51,035	7.34	7.49	-0.2 -2 %
IRPCM19	Jun 2019	2,056	44,111	-2.20 %	45,105	1.12 %	44,604	1.01 %	44,157	8.50 %	40,696	5.60	5.63	-0.03 -0.5 %
SIRIM19	Jun 2019	21	40,164	-0.01 %	40,167	0.06 %	40,141	-0.63 %	40,396	-1.17 %	40,875	1.42	1.41	0.01 0.71 %
BANPUM19	Jun 2019	131	38,468	0.22 %	38,382	-0.48 %	38,568	-4.21 %	40,264	6.07 %	37,961	16.49	16.36	0.1 0.79 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	7.10	0.45	6.77
BEM	10.90	0.40	3.81
SPALI	22.00	0.50	2.33
SAWAD	55.25	1.25	2.31
BCH	18.20	0.40	2.25
WHA	4.34	0.08	1.88
CKP	5.70	0.10	1.79
SPCG	18.10	0.30	1.69
THAI	12.80	0.20	1.59
HMPRO	15.80	0.20	1.28

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TISCO	83.25	-8.75	-9.51
TMB	1.99	-0.03	-1.49
PTTEP	133.00	-2.00	-1.48
TOP	69.00	-1.00	-1.43
ROBINS	57.75	-0.75	-1.28
IVL	45.25	-0.50	-1.09
PTT	48.75	-0.50	-1.02
TTA	5.25	-0.05	-0.94
IRPC	5.55	-0.05	-0.89
BLAND	1.58	-0.01	-0.63

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
29/04/2019	25,742	20,515	5,227	11,451	13,520	-2,069	38,918	42,076	-3,158	76,111	341,474

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2019	7,696	3,985	3,711	10,863	10,481	382	11,496	15,589	-4,093	30,055	43,186

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2019	0	0	0	21	1,106	-1,085	1,590	505	1,085	1,611	22,281