

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Apr-19	29-Apr-19	Change	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19
S50K19	May 2019	1,113.00	1,105.60	7.4 0.67 %	436	31.33 %	332	1.53 %	327	0.62 %	325	0.00 %	325
S50M19	Jun 2019	1,110.90	1,104.60	6.3 0.57 %	314,459	0.85 %	311,800	-1.36 %	316,107	-0.55 %	317,855	1.19 %	314,125
S50N19	Jul 2019	1,111.00	1,103.50	7.5 0.68 %	12	500.00 %	2	0.00 %	0	0.00 %	0	0.00 %	0
S50U19	Sep 2019	1,106.80	1,100.50	6.3 0.57 %	19,935	1.78 %	19,587	1.19 %	19,356	6.43 %	18,186	0.83 %	18,037
S50Z19	Dec 2019	1,106.20	1,100.50	5.7 0.52 %	6,275	-1.27 %	6,356	3.77 %	6,125	1.93 %	6,009	1.69 %	5,909
S50H20	Mar 2020	1,103.00	1,097.20	5.8 0.53 %	2,964	-6.56 %	3,172	1.21 %	3,134	8.11 %	2,899	1.08 %	2,868

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Apr-19	29-Apr-19	Change	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19
BLANDM19	Jun 2019	18,503	1.58	1.58	0.00 0.00 %	144,798	-11.06 %	162,797	0.00 %	162,802	-0.92 %	164,310	0.12 %	164,109
CKPM19	Jun 2019	5,046	5.81	5.64	0.17 3.01 %	23,086	3.31 %	22,346	-13.43 %	25,812	-1.87 %	26,303	-1.70 %	26,759
WHAM19	Jun 2019	4,417	4.22	4.19	0.03 0.72 %	51,349	-6.36 %	54,834	1.06 %	54,260	-0.96 %	54,786	-5.99 %	58,277
CPFM19	Jun 2019	3,856	27.15	25.90	1.25 4.83 %	7,512	49.76 %	5,016	0.02 %	5,015	-1.99 %	5,117	0.04 %	5,115
GUNKULM19	Jun 2019	3,168	2.75	2.72	0.03 1.10 %	12,396	18.37 %	10,472	0.00 %	10,472	28.21 %	8,168	-2.36 %	8,365
CBGM19	Jun 2019	2,856	58.50	61.50	-3.00 -4.88 %	10,049	-7.54 %	10,869	0.44 %	10,821	-1.03 %	10,934	-10.13 %	12,166
BEAUTYM19	Jun 2019	2,744	6.82	6.79	0.03 0.44 %	18,497	-1.60 %	18,797	-5.47 %	19,885	-0.06 %	19,897	-3.34 %	20,584
SIRIZ19	Dec 2019	2,560	1.38	1.37	0.01 0.73 %	92,355	2.85 %	89,795	0.00 %	89,795	0.00 %	89,795	0.00 %	89,795
BTSM19	Jun 2019	2,517	11.72	11.58	0.14 1.21 %	18,917	2.71 %	18,418	-2.64 %	18,918	-0.08 %	18,934	5.56 %	17,937
TMBM19	Jun 2019	2,225	2.02	2.00	0.02 1.00 %	76,045	2.75 %	74,010	0.95 %	73,314	-0.75 %	73,870	0.01 %	73,865

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	(+/-)	24-Apr-19	30-Apr-19	29-Apr-19	Change
SIRIU19	Sep 2019	1,031	314,956	0.32 %	313,955	-0.03 %	314,036	0.00 %	314,036	0.00 %	314,036	1.40	1.38	0.02 1.45 %
JASM19	Jun 2019	54	184,881	0.00 %	184,887	0.00 %	184,888	0.00 %	184,884	-0.27 %	185,381	5.52	5.52	0 0 %
BLANDM19	Jun 2019	18,503	144,798	-11.06 %	162,797	0.00 %	162,802	-0.92 %	164,310	0.12 %	164,109	1.58	1.58	0 0 %
SIRIZ19	Dec 2019	2,560	92,355	2.85 %	89,795	0.00 %	89,795	0.00 %	89,795	0.00 %	89,795	1.38	1.37	0.01 0.73 %
TRUEM19	Jun 2019	2,062	84,596	1.23 %	83,572	-0.14 %	83,685	-0.52 %	84,122	0.07 %	84,059	5.14	5.11	0.03 0.59 %
TRUEZ19	Dec 2019	3	83,386	0.00 %	83,386	0.00 %	83,385	1.83 %	81,884	0.00 %	81,884	5.10	5.11	-0.01 -0.2 %
TMBM19	Jun 2019	2,225	76,045	2.75 %	74,010	0.95 %	73,314	-0.75 %	73,870	0.01 %	73,865	2.02	2.00	0.02 1 %
WHAM19	Jun 2019	4,417	51,349	-6.36 %	54,834	1.06 %	54,260	-0.96 %	54,786	-5.99 %	58,277	4.22	4.19	0.03 0.72 %
APU19	Sep 2019	4	50,032	0.00 %	50,032	-0.01 %	50,035	-1.96 %	51,035	0.00 %	51,035	7.44	7.34	0.1 1.36 %
IRPCM19	Jun 2019	1,575	44,299	0.43 %	44,111	-2.20 %	45,105	1.12 %	44,604	1.01 %	44,157	5.64	5.60	0.04 0.71 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPF	27.25	1.25	4.81
MAJOR	28.50	1.00	3.64
GPSC	62.25	1.75	2.89
CK	26.75	0.75	2.88
PTG	11.00	0.30	2.80
CKP	5.85	0.15	2.63
KTC	40.50	1.00	2.53
STEC	25.25	0.45	1.81
IRPC	5.65	0.10	1.80
ITD	2.34	0.04	1.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	58.25	-3.00	-4.90
KKP	66.00	-3.00	-4.35
BEC	9.00	-0.15	-1.64
VGI	9.65	-0.15	-1.53
STPI	7.00	-0.10	-1.41
GLOBAL	17.30	-0.20	-1.14
DTAC	50.75	-0.50	-0.98
BDMS	25.50	-0.25	-0.97
SAWAD	54.75	-0.50	-0.90
THAI	12.70	-0.10	-0.78

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
30/04/2019	34,083	34,216	-133	21,104	21,802	-698	72,584	71,753	831	127,771	344,081

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/04/2019	2,834	3,341	-507	5,327	6,406	-1,079	10,603	9,017	1,586	18,764	38,862