

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-May-19	30-Apr-19	Change	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19
S50K19	May 2019	1,117.40	1,113.00	4.4 0.4 %	436	0.00 %	436	31.33 %	332	1.53 %	327	0.62 %	325
S50M19	Jun 2019	1,116.30	1,110.90	5.4 0.49 %	320,170	1.82 %	314,459	0.85 %	311,800	-1.36 %	316,107	-0.55 %	317,855
S50U19	Sep 2019	1,112.10	1,106.80	5.3 0.48 %	21,041	5.55 %	19,935	1.78 %	19,587	1.19 %	19,356	6.43 %	18,186
S50Z19	Dec 2019	1,111.80	1,106.20	5.6 0.51 %	6,529	4.05 %	6,275	-1.27 %	6,356	3.77 %	6,125	1.93 %	6,009
S50H20	Mar 2020	1,108.10	1,103.00	5.1 0.46 %	2,695	-9.08 %	2,964	-6.56 %	3,172	1.21 %	3,134	8.11 %	2,899

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-May-19	30-Apr-19	Change	02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19
WHAM19	Jun 2019	16,958	4.20	4.22	-0.02 -0.47 %	47,045	-8.38 %	51,349	-6.36 %	54,834	1.06 %	54,260	-0.96 %	54,786
BEAUTYM19	Jun 2019	5,301	6.73	6.82	-0.09 -1.32 %	16,900	-8.63 %	18,497	-1.60 %	18,797	-5.47 %	19,885	-0.06 %	19,897
PTGM19	Jun 2019	4,151	11.62	10.95	0.67 6.12 %	21,975	0.39 %	21,890	1.27 %	21,616	1.46 %	21,304	-6.18 %	22,708
BTSM19	Jun 2019	4,031	11.70	11.72	-0.02 -0.17 %	19,423	2.67 %	18,917	2.71 %	18,418	-2.64 %	18,918	-0.08 %	18,934
STECM19	Jun 2019	3,634	25.69	25.20	0.49 1.94 %	7,380	15.66 %	6,381	-12.79 %	7,317	-2.14 %	7,477	-1.38 %	7,582
CHGM19	Jun 2019	3,605	1.90	1.94	-0.04 -2.06 %	16,212	-10.97 %	18,210	-2.56 %	18,688	-2.37 %	19,142	-0.35 %	19,210
CPFU19	Sep 2019	3,512	27.50	27.10	0.40 1.48 %	7,551	33.03 %	5,676	0.89 %	5,626	7.96 %	5,211	8.31 %	4,811
GUNKULM19	Jun 2019	2,894	2.80	2.75	0.05 1.82 %	11,565	-6.70 %	12,396	18.37 %	10,472	0.00 %	10,472	28.21 %	8,168
CPFM19	Jun 2019	2,767	28.00	27.15	0.85 3.13 %	5,635	-24.99 %	7,512	49.76 %	5,016	0.02 %	5,015	-1.99 %	5,117
SIRIM19	Jun 2019	2,661	1.42	1.43	-0.01 -0.70 %	40,469	1.45 %	39,892	-0.68 %	40,164	-0.01 %	40,167	0.06 %	40,141

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			02-May-19	(+/-)	30-Apr-19	(+/-)	29-Apr-19	(+/-)	26-Apr-19	(+/-)	25-Apr-19	02-May-19	30-Apr-19	Change
SIRIU19	Sep 2019	0	314,956	0.00 %	314,956	0.32 %	313,955	-0.03 %	314,036	0.00 %	314,036	1.40	1.40	0 0 %
JASM19	Jun 2019	1,513	184,378	-0.27 %	184,881	0.00 %	184,887	0.00 %	184,888	0.00 %	184,884	5.51	5.52	-0.01 -0.2 %
BLANDM19	Jun 2019	1,087	145,799	0.69 %	144,798	-11.06 %	162,797	0.00 %	162,802	-0.92 %	164,310	1.59	1.58	0.01 0.63 %
SIRIZ19	Dec 2019	0	92,355	0.00 %	92,355	2.85 %	89,795	0.00 %	89,795	0.00 %	89,795	1.37	1.38	-0.01 -0.7 %
TRUEM19	Jun 2019	540	85,111	0.61 %	84,596	1.23 %	83,572	-0.14 %	83,685	-0.52 %	84,122	5.10	5.14	-0.04 -0.8 %
TRUEZ19	Dec 2019	0	83,386	0.00 %	83,386	0.00 %	83,386	0.00 %	83,385	1.83 %	81,884	5.10	5.10	0 0 %
TMBM19	Jun 2019	144	76,094	0.06 %	76,045	2.75 %	74,010	0.95 %	73,314	-0.75 %	73,870	2.01	2.02	-0.01 -0.5 %
APU19	Sep 2019	5	50,030	0.00 %	50,032	0.00 %	50,032	-0.01 %	50,035	-1.96 %	51,035	7.38	7.44	-0.06 -0.8 %
WHAM19	Jun 2019	16,958	47,045	-8.38 %	51,349	-6.36 %	54,834	1.06 %	54,260	-0.96 %	54,786	4.20	4.22	-0.02 -0.5 %
IRPCM19	Jun 2019	2,614	44,871	1.29 %	44,299	0.43 %	44,111	-2.20 %	45,105	1.12 %	44,604	5.63	5.64	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	11.60	0.60	5.45
CPF	28.25	1.00	3.67
CBG	60.25	2.00	3.43
UNIQ	10.60	0.30	2.91
ROBINS	59.75	1.50	2.58
BJC	52.75	1.25	2.43
STEC	25.75	0.50	1.98
KCE	25.25	0.45	1.81
DELTA	76.00	1.25	1.67
GUNKUL	2.80	0.04	1.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	172.00	-5.00	-2.82
LH	11.00	-0.20	-1.79
TASCO	17.70	-0.30	-1.67
THCOM	6.45	-0.10	-1.53
BEAUTY	6.85	-0.10	-1.44
WHA	4.32	-0.06	-1.37
BANPU	16.20	-0.20	-1.22
BCH	18.00	-0.20	-1.10
TU	18.70	-0.20	-1.06
CHG	1.94	-0.02	-1.02

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
02/05/2019	32,688	29,469	3,219	24,905	26,679	-1,774	59,919	61,364	-1,445	117,512	350,883

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/05/2019	3,053	8,408	-5,355	8,910	9,900	-990	16,209	9,864	6,345	28,172	42,701

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/05/2019	0	6	-6	117	21	96	456	546	-90	573	22,437