

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Apr-19	01-Apr-19	Change	02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	(+/-)	28-Mar-19	(+/-)	27-Mar-19
S50J19	Apr 2019	1,093.80	1,090.60	3.2 0.29 %	251	0.40 %	250	-1.57 %	254	3.25 %	246	9.82 %	224
S50K19	May 2019	1,095.00	1,092.90	2.1 0.19 %	325	-0.61 %	327	-0.91 %	330	0.61 %	328	57.69 %	208
S50M19	Jun 2019	1,090.90	1,088.30	2.6 0.24 %	275,673	6.64 %	258,511	2.52 %	252,147	0.06 %	252,000	2.78 %	245,175
S50U19	Sep 2019	1,087.20	1,084.90	2.3 0.21 %	15,619	-0.83 %	15,750	0.24 %	15,712	7.69 %	14,590	12.22 %	13,001
S50Z19	Dec 2019	1,086.40	1,084.00	2.4 0.22 %	4,999	1.09 %	4,945	1.02 %	4,895	3.75 %	4,718	0.92 %	4,675
S50H20	Mar 2020	1,083.00	1,081.00	2 0.19 %	927	3.00 %	900	4.17 %	864	22.55 %	705	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Apr-19	01-Apr-19	Change	02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	(+/-)	28-Mar-19	(+/-)	27-Mar-19
JASM19	Jun 2019	42,096	5.47	5.48	-0.01 -0.18 %	188,451	0.01 %	188,424	-0.74 %	189,836	-7.93 %	206,187	5.58 %	195,286
PLANBM19	Jun 2019	15,586	6.64	6.39	0.25 3.91 %	19,653	-26.46 %	26,723	3.88 %	25,726	4.04 %	24,726	-2.01 %	25,234
CKPM19	Jun 2019	6,524	5.04	4.96	0.08 1.61 %	19,822	-1.60 %	20,144	3.15 %	19,528	8.80 %	17,949	6.58 %	16,841
WHAM19	Jun 2019	6,454	4.16	4.17	-0.01 -0.24 %	48,497	7.97 %	44,916	2.48 %	43,830	45.35 %	30,154	4.54 %	28,845
PTGM19	Jun 2019	4,114	10.22	10.05	0.17 1.69 %	13,277	3.82 %	12,789	0.08 %	12,779	11.05 %	11,507	0.00 %	11,507
AMATAM19	Jun 2019	3,841	21.59	21.26	0.33 1.55 %	6,093	-25.82 %	8,214	-11.06 %	9,235	-4.14 %	9,634	20.26 %	8,011
PLANBU19	Sep 2019	3,005	6.65	6.40	0.25 3.91 %	7,027	74.67 %	4,023	164.32 %	1,522	0.07 %	1,521	0.00 %	1,521
TUM19	Jun 2019	2,701	19.46	19.23	0.23 1.20 %	5,637	11.93 %	5,036	4.24 %	4,831	2.11 %	4,731	-3.59 %	4,907
BEMM19	Jun 2019	2,598	9.99	10.07	-0.08 -0.79 %	24,217	7.01 %	22,631	0.08 %	22,613	6.47 %	21,239	0.11 %	21,215
CHGM19	Jun 2019	2,551	1.93	1.93	0.00 0.00 %	14,565	-2.99 %	15,014	9.73 %	13,683	-3.41 %	14,166	-12.42 %	16,175

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	(+/-)	28-Mar-19	(+/-)	27-Mar-19	02-Apr-19	01-Apr-19	Change
SIRIU19	Sep 2019	6	317,556	0.00 %	317,550	0.01 %	317,531	-0.16 %	318,031	0.00 %	318,026	1.32	1.32	0 0 %
JASM19	Jun 2019	42,096	188,451	0.01 %	188,424	-0.74 %	189,836	-7.93 %	206,187	5.58 %	195,286	5.47	5.48	-0.01 -0.2 %
BLANDM19	Jun 2019	1,645	174,839	0.90 %	173,272	-0.09 %	173,434	0.89 %	171,896	0.14 %	171,654	1.57	1.60	-0.03 -1.9 %
TRUEM19	Jun 2019	2,128	93,357	0.00 %	93,355	-0.52 %	93,839	1.50 %	92,454	2.48 %	90,219	4.90	4.90	0 0 %
TMBM19	Jun 2019	413	79,064	0.33 %	78,801	3.87 %	75,864	2.15 %	74,264	2.74 %	72,281	2.01	2.00	0.01 0.5 %
APU19	Sep 2019	2	51,552	0.00 %	51,554	0.00 %	51,554	0.00 %	51,555	0.00 %	51,555	7.07	6.97	0.1 1.43 %
WHAM19	Jun 2019	6,454	48,497	7.97 %	44,916	2.48 %	43,830	45.35 %	30,154	4.54 %	28,845	4.16	4.17	-0.01 -0.2 %
TRUEZ19	Dec 2019	101	45,432	-0.22 %	45,532	0.00 %	45,534	0.01 %	45,531	1.11 %	45,030	4.92	4.90	0.02 0.41 %
LHM19	Jun 2019	205	42,505	0.47 %	42,305	0.13 %	42,250	0.00 %	42,251	0.00 %	42,251	10.63	10.47	0.2 1.53 %
SIRIM19	Jun 2019	605	40,870	1.35 %	40,327	-6.78 %	43,259	0.12 %	43,205	-0.86 %	43,579	1.34	1.34	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	6.70	0.35	5.51
MTC	47.75	2.25	4.95
RATCH	60.50	1.25	2.11
CPF	26.00	0.50	1.96
SAWAD	55.00	1.00	1.85
CKP	5.05	0.09	1.81
GPSC	59.25	1.00	1.72
HANA	32.50	0.50	1.56
BJC	50.00	0.75	1.52
KKP	70.25	1.00	1.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	12.60	-0.30	-2.33
TCAP	53.00	-1.25	-2.30
BEC	6.70	-0.15	-2.19
BLAND	1.55	-0.03	-1.90
CENTEL	44.75	-0.75	-1.65
STPI	6.15	-0.10	-1.60
BEAUTY	6.55	-0.10	-1.50
CK	24.90	-0.35	-1.39
BEM	10.00	-0.10	-0.99
KTC	36.00	-0.25	-0.69

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
02/04/2019	47,797	37,438	10,359	19,205	19,660	-455	53,168	63,072	-9,904	120,170	297,794

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/04/2019	2,678	4,015	-1,337	5,270	5,479	-209	9,991	8,445	1,546	17,939	44,193