

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Apr-19	02-Apr-19	Change	03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	(+/-)	28-Mar-19
S50J19	Apr 2019	1,094.40	1,093.80	0.6 0.05 %	249	-0.80 %	251	0.40 %	250	-1.57 %	254	3.25 %	246
S50M19	Jun 2019	1,092.50	1,090.90	1.6 0.15 %	275,469	-0.07 %	275,673	6.64 %	258,511	2.52 %	252,147	0.06 %	252,000
S50U19	Sep 2019	1,088.70	1,087.20	1.5 0.14 %	15,617	-0.01 %	15,619	-0.83 %	15,750	0.24 %	15,712	7.69 %	14,590
S50Z19	Dec 2019	1,088.30	1,086.40	1.9 0.17 %	4,938	-1.22 %	4,999	1.09 %	4,945	1.02 %	4,895	3.75 %	4,718
S50H20	Mar 2020	1,084.20	1,083.00	1.2 0.11 %	942	1.62 %	927	3.00 %	900	4.17 %	864	22.55 %	705

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Apr-19	02-Apr-19	Change	03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	(+/-)	28-Mar-19
PLANBM19	Jun 2019	8,038	6.85	6.64	0.21 3.16 %	14,617	-25.62 %	19,653	-26.46 %	26,723	3.88 %	25,726	4.04 %	24,726
PTGM19	Jun 2019	7,731	10.40	10.22	0.18 1.76 %	13,871	4.47 %	13,277	3.82 %	12,789	0.08 %	12,779	11.05 %	11,507
WHAM19	Jun 2019	6,021	4.14	4.16	-0.02 -0.48 %	50,863	4.88 %	48,497	7.97 %	44,916	2.48 %	43,830	45.35 %	30,154
TRUEM19	Jun 2019	5,930	4.93	4.90	0.03 0.61 %	96,450	3.31 %	93,357	0.00 %	93,355	-0.52 %	93,839	1.50 %	92,454
TPIPLM19	Jun 2019	5,371	2.04	2.05	-0.01 -0.49 %	34,720	-7.06 %	37,359	-1.28 %	37,844	1.57 %	37,259	0.02 %	37,250
BEMM19	Jun 2019	5,156	9.85	9.99	-0.14 -1.40 %	28,359	17.10 %	24,217	7.01 %	22,631	0.08 %	22,613	6.47 %	21,239
PTTM19	Jun 2019	4,479	48.35	48.35	0.00 0.00 %	9,350	42.53 %	6,560	3.85 %	6,317	-4.04 %	6,583	-1.53 %	6,685
BTSM19	Jun 2019	4,236	10.81	11.27	-0.46 -4.08 %	11,475	15.77 %	9,912	1.12 %	9,802	0.05 %	9,797	19.05 %	8,229
CKPM19	Jun 2019	4,136	5.06	5.04	0.02 0.40 %	18,860	-4.85 %	19,822	-1.60 %	20,144	3.15 %	19,528	8.80 %	17,949
PTTGCM19	Jun 2019	2,780	69.49	68.20	1.29 1.89 %	8,027	-15.43 %	9,492	-3.32 %	9,818	0.39 %	9,780	3.38 %	9,460

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	(+/-)	28-Mar-19	03-Apr-19	02-Apr-19	Change
SIRIU19	Sep 2019	6	317,562	0.00 %	317,556	0.00 %	317,550	0.01 %	317,531	-0.16 %	318,031	1.32	1.32	0 0 %
JASM19	Jun 2019	1,547	188,991	0.29 %	188,451	0.01 %	188,424	-0.74 %	189,836	-7.93 %	206,187	5.42	5.47	-0.05 -0.9 %
BLANDM19	Jun 2019	90	174,830	-0.01 %	174,839	0.90 %	173,272	-0.09 %	173,434	0.89 %	171,896	1.57	1.57	0 0 %
TRUEM19	Jun 2019	5,930	96,450	3.31 %	93,357	0.00 %	93,355	-0.52 %	93,839	1.50 %	92,454	4.93	4.90	0.03 0.61 %
TMBM19	Jun 2019	873	79,923	1.09 %	79,064	0.33 %	78,801	3.87 %	75,864	2.15 %	74,264	2.01	2.01	0 0 %
WHAM19	Jun 2019	6,021	50,863	4.88 %	48,497	7.97 %	44,916	2.48 %	43,830	45.35 %	30,154	4.14	4.16	-0.02 -0.5 %
TRUEZ19	Dec 2019	2,600	47,832	5.28 %	45,432	-0.22 %	45,532	0.00 %	45,534	0.01 %	45,531	4.95	4.92	0.03 0.61 %
LHM19	Jun 2019	241	42,715	0.49 %	42,505	0.47 %	42,305	0.13 %	42,250	0.00 %	42,251	10.61	10.63	-0.02 -0.2 %
SIRIM19	Jun 2019	2,005	41,868	2.44 %	40,870	1.35 %	40,327	-6.78 %	43,259	0.12 %	43,205	1.34	1.34	0 0 %
BANPUM19	Jun 2019	971	40,286	-0.25 %	40,388	2.78 %	39,295	-0.47 %	39,481	0.28 %	39,370	16.27	16.23	0.04 0.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	26.50	1.00	3.92
PLANB	6.95	0.25	3.73
BLA	29.25	0.75	2.63
TTA	5.45	0.10	1.87
PTTGC	69.25	1.25	1.84
TRUE	4.94	0.08	1.65
QH	3.02	0.04	1.34
PTTEP	129.00	1.50	1.18
TOP	71.75	0.75	1.06
MTC	48.25	0.50	1.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	10.80	-0.50	-4.42
MINT	38.50	-1.00	-2.53
SCC	476.00	-12.00	-2.46
SPALI	19.20	-0.40	-2.04
EGCO	294.00	-5.00	-1.67
BEM	9.85	-0.15	-1.50
LPN	6.90	-0.10	-1.43
KTC	35.50	-0.50	-1.39
SAWAD	54.25	-0.75	-1.36
ROBINS	58.25	-0.75	-1.27

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
03/04/2019	34,109	32,879	1,230	20,092	19,239	853	51,151	53,234	-2,083	105,352	297,540

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2019	2,940	1,574	1,366	3,371	2,098	1,273	4,741	7,380	-2,639	11,052	42,297