

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		04-Apr-19	03-Apr-19	Change	04-Apr-19 (+/-)	03-Apr-19 (+/-)	02-Apr-19 (+/-)	01-Apr-19 (+/-)	29-Mar-19	
S50J19	Apr 2019	1,089.90	1,094.40	-4.5 -0.41 %	254 2.01 %	249 -0.80 %	251 0.40 %	250 -1.57 %	254	
S50K19	May 2019	1,088.90	1,093.40	-4.5 -0.41 %	372 14.46 %	325 0.00 %	325 -0.61 %	327 -0.91 %	330	
S50M19	Jun 2019	1,088.00	1,092.50	-4.5 -0.41 %	283,206 2.81 %	275,469 -0.07 %	275,673 6.64 %	258,511 2.52 %	252,147	
S50U19	Sep 2019	1,084.60	1,088.70	-4.1 -0.38 %	16,817 7.68 %	15,617 -0.01 %	15,619 -0.83 %	15,750 0.24 %	15,712	
S50Z19	Dec 2019	1,083.90	1,088.30	-4.4 -0.4 %	4,963 0.51 %	4,938 -1.22 %	4,999 1.09 %	4,945 1.02 %	4,895	
S50H20	Mar 2020	1,080.40	1,084.20	-3.8 -0.35 %	1,131 20.06 %	942 1.62 %	927 3.00 %	900 4.17 %	864	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			04-Apr-19	03-Apr-19	Change	04-Apr-19 (+/-)	03-Apr-19 (+/-)	02-Apr-19 (+/-)	01-Apr-19 (+/-)	29-Mar-19	
JASM19	Jun 2019	40,548	5.43	5.42	0.01 0.18 %	189,521 0.28 %	188,991 0.29 %	188,451 0.01 %	188,424 -0.74 %	189,836	
BTSM19	Jun 2019	9,534	10.89	10.81	0.08 0.74 %	16,003 39.46 %	11,475 15.77 %	9,912 1.12 %	9,802 0.05 %	9,797	
PLANBM19	Jun 2019	7,513	6.77	6.85	-0.08 -1.17 %	15,117 3.42 %	14,617 -25.62 %	19,653 -26.46 %	26,723 3.88 %	25,726	
TRUEM19	Jun 2019	7,282	4.95	4.93	0.02 0.41 %	95,796 -0.68 %	96,450 3.31 %	93,357 0.00 %	93,355 -0.52 %	93,839	
BEMM19	Jun 2019	6,124	9.79	9.85	-0.06 -0.61 %	25,914 -8.62 %	28,359 17.10 %	24,217 7.01 %	22,631 0.08 %	22,613	
TRUEZ19	Dec 2019	4,212	5.00	4.95	0.05 1.01 %	46,035 -3.76 %	47,832 5.28 %	45,432 -0.22 %	45,532 0.00 %	45,534	
QHM19	Jun 2019	2,791	2.90	2.94	-0.04 -1.36 %	29,420 -5.54 %	31,146 0.03 %	31,138 1.63 %	30,638 -8.57 %	33,511	
IVLM19	Jun 2019	2,563	48.70	49.00	-0.30 -0.61 %	7,528 6.90 %	7,042 0.74 %	6,990 5.57 %	6,621 6.00 %	6,246	
TUM19	Jun 2019	2,086	18.50	19.18	-0.68 -3.55 %	3,617 -10.47 %	4,040 -28.33 %	5,637 11.93 %	5,036 4.24 %	4,831	
STPIM19	Jun 2019	2,031	6.50	6.23	0.27 4.33 %	2,586 66.30 %	1,555 0.00 %	1,555 0.19 %	1,552 -24.37 %	2,052	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Apr-19	(+/-)	03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19	(+/-)	29-Mar-19	04-Apr-19	03-Apr-19	Change
SIRIU19	Sep 2019	70	317,632	0.02 %	317,562	0.00 %	317,556	0.00 %	317,550	0.01 %	317,531	1.31	1.32	-0.01 -0.8 %
JASM19	Jun 2019	40,548	189,521	0.28 %	188,991	0.29 %	188,451	0.01 %	188,424	-0.74 %	189,836	5.43	5.42	0.01 0.18 %
BLANDM19	Jun 2019	1,077	175,907	0.62 %	174,830	-0.01 %	174,839	0.90 %	173,272	-0.09 %	173,434	1.57	1.57	0 0 %
TRUEM19	Jun 2019	7,282	95,796	-0.68 %	96,450	3.31 %	93,357	0.00 %	93,355	-0.52 %	93,839	4.95	4.93	0.02 0.41 %
TMBM19	Jun 2019	1,159	80,067	0.18 %	79,923	1.09 %	79,064	0.33 %	78,801	3.87 %	75,864	2.01	2.01	0 0 %
WHAM19	Jun 2019	1,362	51,152	0.57 %	50,863	4.88 %	48,497	7.97 %	44,916	2.48 %	43,830	4.14	4.14	0 0 %
TRUEZ19	Dec 2019	4,212	46,035	-3.76 %	47,832	5.28 %	45,432	-0.22 %	45,532	0.00 %	45,534	5.00	4.95	0.05 1.01 %
LHM19	Jun 2019	709	42,621	-0.22 %	42,715	0.49 %	42,505	0.47 %	42,305	0.13 %	42,250	10.25	10.61	-0.4 -3.4 %
SIRIM19	Jun 2019	102	41,796	-0.17 %	41,868	2.44 %	40,870	1.35 %	40,327	-6.78 %	43,259	1.33	1.34	-0.01 -0.8 %
BANPUM19	Jun 2019	405	40,421	0.34 %	40,286	-0.25 %	40,388	2.78 %	39,295	-0.47 %	39,481	16.02	16.27	-0.3 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	6.50	0.30	4.84
VGI	9.10	0.15	1.68
RATCH	60.75	1.00	1.67
STA	12.90	0.20	1.57
DTAC	54.50	0.75	1.40
TCAP	53.25	0.50	0.95
BTS	10.90	0.10	0.93
KTC	35.75	0.25	0.70
TASCO	16.00	0.10	0.63
BCH	17.20	0.10	0.58

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	52.25	-2.00	-3.69
TU	18.50	-0.50	-2.63
BEC	6.60	-0.15	-2.22
GPSC	57.75	-1.25	-2.12
MINT	37.75	-0.75	-1.95
LH	10.70	-0.20	-1.83
BANPU	16.30	-0.30	-1.81
ROBINS	57.25	-1.00	-1.72
CENTEL	43.75	-0.75	-1.69
CPN	73.00	-1.25	-1.68

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
04/04/2019	31,164	37,823	-6,659	27,761	24,151	3,610	56,720	53,671	3,049	115,645	306,743

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2019	3,500	2,307	1,193	2,488	3,749	-1,261	5,489	5,421	68	11,477	42,678

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2019	0	0	0	906	31	875	179	1,054	-875	1,085	23,931