

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Apr-19	04-Apr-19	Change	05-Apr-19	(+/-)	04-Apr-19	(+/-)	03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19
S50J19	Apr 2019	1,095.30	1,089.90	5.4 0.5 %	257	1.18 %	254	2.01 %	249	-0.80 %	251	0.40 %	250
S50M19	Jun 2019	1,089.30	1,088.00	1.3 0.12 %	281,581	-0.57 %	283,206	2.81 %	275,469	-0.07 %	275,673	6.64 %	258,511
S50U19	Sep 2019	1,085.60	1,084.60	1 0.09 %	16,569	-1.47 %	16,817	7.68 %	15,617	-0.01 %	15,619	-0.83 %	15,750
S50Z19	Dec 2019	1,084.90	1,083.90	1 0.09 %	5,010	0.95 %	4,963	0.51 %	4,938	-1.22 %	4,999	1.09 %	4,945
S50H20	Mar 2020	1,081.70	1,080.40	1.3 0.12 %	1,246	10.17 %	1,131	20.06 %	942	1.62 %	927	3.00 %	900

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Apr-19	04-Apr-19	Change	05-Apr-19	(+/-)	04-Apr-19	(+/-)	03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19
TMBU19	Sep 2019	11,600	1.99	2.00	-0.01 -0.50 %	16,991	188.42 %	5,891	-7.82 %	6,391	8.49 %	5,891	11.34 %	5,291
BEMM19	Jun 2019	7,379	10.04	9.79	0.25 2.55 %	22,487	-13.22 %	25,914	-8.62 %	28,359	17.10 %	24,217	7.01 %	22,631
TRUEM19	Jun 2019	4,841	4.95	4.95	0.00 0.00 %	95,536	-0.27 %	95,796	-0.68 %	96,450	3.31 %	93,357	0.00 %	93,355
PLANBM19	Jun 2019	4,021	6.72	6.77	-0.05 -0.74 %	11,110	-26.51 %	15,117	3.42 %	14,617	-25.62 %	19,653	-26.46 %	26,723
KTCU19	Sep 2019	3,772	35.30	35.66	-0.36 -1.01 %	27,044	12.34 %	24,074	-0.41 %	24,174	-0.82 %	24,374	-0.81 %	24,574
BTSM19	Jun 2019	3,544	10.81	10.89	-0.08 -0.73 %	12,516	-21.79 %	16,003	39.46 %	11,475	15.77 %	9,912	1.12 %	9,802
BEMU19	Sep 2019	3,384	10.05	9.71	0.34 3.50 %	10,417	47.99 %	7,039	0.01 %	7,038	0.03 %	7,036	7.68 %	6,534
WHAM19	Jun 2019	3,234	4.13	4.14	-0.01 -0.24 %	52,345	2.33 %	51,152	0.57 %	50,863	4.88 %	48,497	7.97 %	44,916
TMBZ19	Dec 2019	3,000	1.98	1.99	-0.01 -0.50 %	3,002	498.01 %	502	0.00 %	502	0.00 %	502	0.00 %	502
STPIZ19	Dec 2019	2,000	6.66	6.56	0.10 1.52 %	16,501	13.79 %	14,501	3.57 %	14,001	3.70 %	13,501	3.85 %	13,001

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Apr-19	(+/-)	04-Apr-19	(+/-)	03-Apr-19	(+/-)	02-Apr-19	(+/-)	01-Apr-19	05-Apr-19	04-Apr-19	Change
JASM19	Jun 2019	325	189,783	0.14 %	189,521	0.28 %	188,991	0.29 %	188,451	0.01 %	188,424	5.60	5.43	0.2 3.13 %
BLANDM19	Jun 2019	1,969	176,465	0.32 %	175,907	0.62 %	174,830	-0.01 %	174,839	0.90 %	173,272	1.57	1.57	0 0 %
TRUEM19	Jun 2019	4,841	95,536	-0.27 %	95,796	-0.68 %	96,450	3.31 %	93,357	0.00 %	93,355	4.95	4.95	0 0 %
TMBM19	Jun 2019	1,519	80,539	0.59 %	80,067	0.18 %	79,923	1.09 %	79,064	0.33 %	78,801	2.00	2.01	-0.01 -0.5 %
WHAM19	Jun 2019	3,234	52,345	2.33 %	51,152	0.57 %	50,863	4.88 %	48,497	7.97 %	44,916	4.13	4.14	-0.01 -0.2 %
TRUEZ19	Dec 2019	500	45,535	-1.09 %	46,035	-3.76 %	47,832	5.28 %	45,432	-0.22 %	45,532	4.95	5.00	-0.05 -1 %
LHM19	Jun 2019	400	42,621	0.00 %	42,621	-0.22 %	42,715	0.49 %	42,505	0.47 %	42,305	10.57	10.25	0.3 3.12 %
SIRIM19	Jun 2019	50	41,808	0.03 %	41,796	-0.17 %	41,868	2.44 %	40,870	1.35 %	40,327	1.33	1.33	0 0 %
BANPUM19	Jun 2019	623	40,434	0.03 %	40,421	0.34 %	40,286	-0.25 %	40,388	2.78 %	39,295	16.00	16.02	-0.02 -0.1 %
TPIPLM19	Jun 2019	47	34,739	0.01 %	34,737	0.05 %	34,720	-7.06 %	37,359	-1.28 %	37,844	2.05	2.03	0.02 0.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	38.25	2.50	6.99
STPI	6.75	0.25	3.85
TTCL	7.55	0.20	2.72
HANA	33.50	0.75	2.29
BEM	10.00	0.20	2.04
CK	25.25	0.45	1.81
BEC	6.70	0.10	1.52
CBG	53.00	0.75	1.44
CPALL	76.25	1.00	1.33
GPSC	58.50	0.75	1.30

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EGCO	288.00	-6.00	-2.04
CKP	5.00	-0.05	-0.99
PTG	10.10	-0.10	-0.98
CPF	25.75	-0.25	-0.96
IRPC	5.80	-0.05	-0.85
TRUE	4.92	-0.04	-0.81
BCP	32.50	-0.25	-0.76
KKP	69.75	-0.50	-0.71
TOP	70.75	-0.50	-0.70
HMPRO	15.20	-0.10	-0.65

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
05/04/2019	30,446	22,833	7,613	14,023	17,422	-3,399	40,613	44,827	-4,214	85,082	305,035

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2019	10,319	6,489	3,830	11,218	11,584	-366	14,610	18,074	-3,464	36,147	44,920

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2019	31	31	0	2,778	1,093	1,685	4,863	6,548	-1,685	7,672	21,652