

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Apr-19	09-Apr-19	Change	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	(+/-)	04-Apr-19	(+/-)	03-Apr-19
S50J19	Apr 2019	1,105.50	1,102.00	3.5 0.32 %	262	-1.87 %	267	3.89 %	257	1.18 %	254	2.01 %	249
S50K19	May 2019	1,104.50	1,100.00	4.5 0.41 %	322	0.00 %	322	-13.44 %	372	0.00 %	372	14.46 %	325
S50M19	Jun 2019	1,103.40	1,100.30	3.1 0.28 %	293,661	0.16 %	293,194	4.12 %	281,581	-0.57 %	283,206	2.81 %	275,469
S50U19	Sep 2019	1,099.70	1,096.60	3.1 0.28 %	18,067	3.50 %	17,456	5.35 %	16,569	-1.47 %	16,817	7.68 %	15,617
S50Z19	Dec 2019	1,099.00	1,095.90	3.1 0.28 %	5,125	2.44 %	5,003	-0.14 %	5,010	0.95 %	4,963	0.51 %	4,938
S50H20	Mar 2020	1,095.90	1,092.90	3 0.27 %	1,322	2.16 %	1,294	3.85 %	1,246	10.17 %	1,131	20.06 %	942

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Apr-19	09-Apr-19	Change	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	(+/-)	04-Apr-19	(+/-)	03-Apr-19
JASM19	Jun 2019	34,164	5.62	5.62	0.00 0.00 %	184,872	-2.08 %	188,805	-0.52 %	189,783	0.14 %	189,521	0.28 %	188,991
TRUEM19	Jun 2019	17,046	5.20	5.03	0.17 3.38 %	93,018	0.34 %	92,704	-2.96 %	95,536	-0.27 %	95,796	-0.68 %	96,450
BTSM19	Jun 2019	5,574	11.10	11.03	0.07 0.63 %	15,506	19.04 %	13,026	4.07 %	12,516	-21.79 %	16,003	39.46 %	11,475
AOTM19	Jun 2019	4,934	68.48	68.19	0.29 0.43 %	9,083	-30.73 %	13,113	-6.68 %	14,052	7.16 %	13,113	2.29 %	12,820
WHAM19	Jun 2019	4,807	4.14	4.13	0.01 0.24 %	56,815	1.39 %	56,038	7.06 %	52,345	2.33 %	51,152	0.57 %	50,863
BECM19	Jun 2019	4,104	7.26	6.75	0.51 7.56 %	4,053	59.07 %	2,548	-8.18 %	2,775	-9.79 %	3,076	-16.32 %	3,676
PTGM19	Jun 2019	3,767	10.43	10.33	0.10 0.97 %	14,341	3.25 %	13,889	-4.73 %	14,579	3.53 %	14,082	1.52 %	13,871
TBM19	Jun 2019	3,400	2.04	2.01	0.03 1.49 %	80,016	-2.12 %	81,747	1.50 %	80,539	0.59 %	80,067	0.18 %	79,923
BEAUTYM19	Jun 2019	3,387	6.55	6.55	0.00 0.00 %	15,081	5.30 %	14,322	-4.23 %	14,955	7.24 %	13,945	-1.34 %	14,134
CKPM19	Jun 2019	2,956	5.10	5.00	0.10 2.00 %	22,879	8.05 %	21,174	2.89 %	20,580	6.00 %	19,415	2.94 %	18,860

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	(+/-)	04-Apr-19	(+/-)	03-Apr-19	10-Apr-19	09-Apr-19	Change
SIRIU19	Sep 2019	0	316,152	0.00 %	316,152	-0.47 %	317,632	0.00 %	317,632	0.02 %	317,562	1.33	1.31	0.02 1.53 %
JASM19	Jun 2019	34,164	184,872	-2.08 %	188,805	-0.52 %	189,783	0.14 %	189,521	0.28 %	188,991	5.62	5.62	0 0 %
BLANDM19	Jun 2019	687	178,113	0.33 %	177,519	0.60 %	176,465	0.32 %	175,907	0.62 %	174,830	1.58	1.57	0.01 0.64 %
TRUEM19	Jun 2019	17,046	93,018	0.34 %	92,704	-2.96 %	95,536	-0.27 %	95,796	-0.68 %	96,450	5.20	5.03	0.2 3.38 %
TBM19	Jun 2019	3,400	80,016	-2.12 %	81,747	1.50 %	80,539	0.59 %	80,067	0.18 %	79,923	2.04	2.01	0.03 1.49 %
WHAM19	Jun 2019	4,807	56,815	1.39 %	56,038	7.06 %	52,345	2.33 %	51,152	0.57 %	50,863	4.14	4.13	0.01 0.24 %
APU19	Sep 2019	15	52,038	-0.03 %	52,053	0.97 %	51,552	0.00 %	51,552	0.00 %	51,552	7.28	7.05	0.2 3.26 %
TRUEZ19	Dec 2019	1,201	45,232	-0.66 %	45,533	0.00 %	45,535	-1.09 %	46,035	-3.76 %	47,832	5.20	5.01	0.2 3.79 %
SIRIM19	Jun 2019	1,553	43,851	3.57 %	42,340	1.27 %	41,808	0.03 %	41,796	-0.17 %	41,868	1.35	1.35	0 0 %
BANPUM19	Jun 2019	756	41,487	1.81 %	40,750	0.78 %	40,434	0.03 %	40,421	0.34 %	40,286	16.04	16.02	0.02 0.12 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	7.30	0.50	7.35
AP	7.80	0.35	4.70
TRUE	5.20	0.20	4.00
KTC	40.75	1.25	3.16
GLOBAL	17.50	0.40	2.34
TMB	2.10	0.04	1.94
ADVANC	191.00	3.50	1.87
BTS	11.20	0.20	1.82
VGI	9.40	0.15	1.62
PLANB	7.00	0.10	1.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPF	25.00	-1.00	-3.85
ITD	2.22	-0.06	-2.63
MINT	37.25	-0.75	-1.97
KCE	26.25	-0.50	-1.87
SCC	466.00	-8.00	-1.69
STA	12.90	-0.20	-1.53
THAI	12.30	-0.10	-0.81
BCP	32.75	-0.25	-0.76
EGCO	288.00	-2.00	-0.69
BCH	17.20	-0.10	-0.58

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
10/04/2019	31,246	28,308	2,938	16,955	20,295	-3,340	44,796	44,394	402	92,997	318,759

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2019	3,589	1,384	2,205	3,648	3,080	568	4,431	7,204	-2,773	11,668	41,340

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2019	0	0	0	40	155	-115	451	336	115	491	22,204