

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Apr-19	10-Apr-19	Change	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	(+/-)	04-Apr-19
S50J19	Apr 2019	1,102.30	1,105.50	-3.2 -0.29 %	262	0.00 %	262	-1.87 %	267	3.89 %	257	1.18 %	254
S50K19	May 2019	1,101.30	1,104.50	-3.2 -0.29 %	322	0.00 %	322	0.00 %	322	-13.44 %	372	0.00 %	372
S50M19	Jun 2019	1,100.40	1,103.40	-3 -0.27 %	292,363	-0.44 %	293,661	0.16 %	293,194	4.12 %	281,581	-0.57 %	283,206
S50U19	Sep 2019	1,096.40	1,099.70	-3.3 -0.3 %	18,234	0.92 %	18,067	3.50 %	17,456	5.35 %	16,569	-1.47 %	16,817
S50Z19	Dec 2019	1,095.80	1,099.00	-3.2 -0.29 %	5,493	7.18 %	5,125	2.44 %	5,003	-0.14 %	5,010	0.95 %	4,963
S50H20	Mar 2020	1,093.10	1,095.90	-2.8 -0.26 %	1,765	33.51 %	1,322	2.16 %	1,294	3.85 %	1,246	10.17 %	1,131

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Apr-19	10-Apr-19	Change	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	(+/-)	04-Apr-19
TRUEZ19	Dec 2019	41,200	5.23	5.20	0.03 0.58 %	11,332	-74.95 %	45,232	-0.66 %	45,533	0.00 %	45,535	-1.09 %	46,035
TRUEM19	Jun 2019	17,952	5.27	5.20	0.07 1.35 %	81,405	-12.48 %	93,018	0.34 %	92,704	-2.96 %	95,536	-0.27 %	95,796
IRPCM19	Jun 2019	8,426	5.76	5.95	-0.19 -3.19 %	27,019	13.86 %	23,729	-1.80 %	24,163	0.12 %	24,134	2.15 %	23,625
BECM19	Jun 2019	4,647	7.81	7.26	0.55 7.58 %	4,159	2.62 %	4,053	59.07 %	2,548	-8.18 %	2,775	-9.79 %	3,076
TRUEU19	Sep 2019	4,087	5.22	5.18	0.04 0.77 %	24,882	0.00 %	24,882	8.78 %	22,873	2.28 %	22,363	0.00 %	22,363
BTSM19	Jun 2019	4,009	11.08	11.10	-0.02 -0.18 %	15,513	0.05 %	15,506	19.04 %	13,026	4.07 %	12,516	-21.79 %	16,003
TASCOM19	Jun 2019	3,605	16.60	15.95	0.65 4.08 %	7,158	50.41 %	4,759	2.19 %	4,657	-0.04 %	4,659	0.00 %	4,659
TMBU19	Sep 2019	3,437	2.01	2.04	-0.03 -1.47 %	10,959	-23.86 %	14,393	-12.73 %	16,492	-2.94 %	16,991	188.42 %	5,891
IRPCU19	Sep 2019	3,009	5.74	5.93	-0.19 -3.20 %	6,770	79.91 %	3,763	15.43 %	3,260	-43.40 %	5,760	0.00 %	5,760
STECM19	Jun 2019	2,880	25.00	24.45	0.55 2.25 %	6,555	2.99 %	6,365	4.64 %	6,083	-8.25 %	6,630	-1.46 %	6,728

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	(+/-)	04-Apr-19	11-Apr-19	10-Apr-19	Change
SIRIU19	Sep 2019	313	316,385	0.07 %	316,152	0.00 %	316,152	-0.47 %	317,632	0.00 %	317,632	1.32	1.33	-0.01 -0.8 %
JASM19	Jun 2019	46	184,874	0.00 %	184,872	-2.08 %	188,805	-0.52 %	189,783	0.14 %	189,521	5.57	5.62	-0.05 -0.9 %
BLANDM19	Jun 2019	2,655	177,768	-0.19 %	178,113	0.33 %	177,519	0.60 %	176,465	0.32 %	175,907	1.58	1.58	0 0 %
TRUEM19	Jun 2019	17,952	81,405	-12.48 %	93,018	0.34 %	92,704	-2.96 %	95,536	-0.27 %	95,796	5.27	5.20	0.07 1.35 %
TMBM19	Jun 2019	1,102	80,086	0.09 %	80,016	-2.12 %	81,747	1.50 %	80,539	0.59 %	80,067	2.03	2.04	-0.01 -0.5 %
WHAM19	Jun 2019	2,163	57,967	2.03 %	56,815	1.39 %	56,038	7.06 %	52,345	2.33 %	51,152	4.14	4.14	0 0 %
APU19	Sep 2019	1,007	51,037	-1.92 %	52,038	-0.03 %	52,053	0.97 %	51,552	0.00 %	51,552	7.28	7.28	0 0 %
SIRIM19	Jun 2019	100	43,796	-0.13 %	43,851	3.57 %	42,340	1.27 %	41,808	0.03 %	41,796	1.35	1.35	0 0 %
BANPUM19	Jun 2019	971	42,195	1.71 %	41,487	1.81 %	40,750	0.78 %	40,434	0.03 %	40,421	16.10	16.04	0.06 0.37 %
LHM19	Jun 2019	300	37,021	0.27 %	36,921	1.10 %	36,521	-14.31 %	42,621	0.00 %	42,621	10.58	10.58	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.00	0.70	9.59
TASCO	16.60	0.70	4.40
GPSC	61.25	1.75	2.94
CBG	54.50	1.25	2.35
STA	13.20	0.30	2.33
STEC	25.00	0.50	2.04
ITD	2.26	0.04	1.80
BJC	51.75	0.75	1.47
CPF	25.25	0.25	1.00
TRUE	5.25	0.05	0.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	53.00	-2.25	-4.07
SCC	454.00	-12.00	-2.58
IRPC	5.75	-0.15	-2.54
RATCH	60.00	-1.50	-2.44
PLANB	6.90	-0.10	-1.43
LPN	7.05	-0.10	-1.40
KBANK	190.50	-2.50	-1.30
KTC	40.25	-0.50	-1.23
BCH	17.00	-0.20	-1.16
PTTEP	131.00	-1.50	-1.13

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
11/04/2019	29,657	35,107	-5,450	18,555	17,751	804	53,046	48,400	4,646	101,258	318,439

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/04/2019	4,268	2,185	2,083	4,770	3,087	1,683	5,328	9,094	-3,766	14,366	40,497