

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		12-Apr-19	11-Apr-19	Change	12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	
S50J19	Apr 2019	1,103.20	1,102.30	0.9 0.08 %	263	0.38 %	262	0.00 %	262	-1.87 %	267	3.89 %	257	
S50K19	May 2019	1,102.20	1,101.30	0.9 0.08 %	323	0.31 %	322	0.00 %	322	0.00 %	322	-13.44 %	372	
S50M19	Jun 2019	1,100.00	1,100.40	-0.4 -0.04 %	290,879	-0.51 %	292,363	-0.44 %	293,661	0.16 %	293,194	4.12 %	281,581	
S50U19	Sep 2019	1,096.50	1,096.40	0.1 0.01 %	18,477	1.33 %	18,234	0.92 %	18,067	3.50 %	17,456	5.35 %	16,569	
S50Z19	Dec 2019	1,095.20	1,095.80	-0.6 -0.05 %	5,743	4.55 %	5,493	7.18 %	5,125	2.44 %	5,003	-0.14 %	5,010	
S50H20	Mar 2020	1,092.40	1,093.10	-0.7 -0.06 %	1,838	4.14 %	1,765	33.51 %	1,322	2.16 %	1,294	3.85 %	1,246	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			12-Apr-19	11-Apr-19	Change	12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	
TRUEZ19	Dec 2019	16,750	5.15	5.23	-0.08 -1.53 %	15,782	39.27 %	11,332	-74.95 %	45,232	-0.66 %	45,533	0.00 %	45,535	
BEMM19	Jun 2019	13,085	10.06	9.99	0.07 0.70 %	21,539	-1.98 %	21,974	-2.13 %	22,452	-0.08 %	22,469	-0.08 %	22,487	
IRPCM19	Jun 2019	10,960	5.72	5.76	-0.04 -0.69 %	36,209	34.01 %	27,019	13.86 %	23,729	-1.80 %	24,163	0.12 %	24,134	
BTSM19	Jun 2019	8,009	11.59	11.08	0.51 4.60 %	13,386	-13.71 %	15,513	0.05 %	15,506	19.04 %	13,026	4.07 %	12,516	
TRUEU19	Sep 2019	4,560	5.18	5.22	-0.04 -0.77 %	27,892	12.10 %	24,882	0.00 %	24,882	8.78 %	22,873	2.28 %	22,363	
TRUEM19	Jun 2019	4,538	5.18	5.27	-0.09 -1.71 %	81,538	0.16 %	81,405	-12.48 %	93,018	0.34 %	92,704	-2.96 %	95,536	
PTGM19	Jun 2019	3,709	10.63	10.50	0.13 1.24 %	18,339	20.37 %	15,236	6.24 %	14,341	3.25 %	13,889	-4.73 %	14,579	
BECM19	Jun 2019	3,010	7.83	7.81	0.02 0.26 %	5,503	32.32 %	4,159	2.62 %	4,053	59.07 %	2,548	-8.18 %	2,775	
QHM19	Jun 2019	2,563	2.95	2.93	0.02 0.68 %	24,820	-3.82 %	25,805	0.00 %	25,804	-6.71 %	27,661	-5.14 %	29,159	
GUNKULM19	Jun 2019	2,500	3.11	3.09	0.02 0.65 %	27,071	7.98 %	25,071	0.08 %	25,051	4.35 %	24,007	0.01 %	24,004	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*12-Apr-19	(+/-)	11-Apr-19	(+/-)	10-Apr-19	(+/-)	09-Apr-19	(+/-)	05-Apr-19	12-Apr-19	11-Apr-19	Change	
SIRIU19	Sep 2019	0	316,385	0.00 %	316,385	0.07 %	316,152	0.00 %	316,152	-0.47 %	317,632	1.32	1.32	0 0 %	
JASM19	Jun 2019	522	184,373	-0.27 %	184,874	0.00 %	184,872	-2.08 %	188,805	-0.52 %	189,783	5.57	5.57	0 0 %	
BLANDM19	Jun 2019	699	177,426	-0.19 %	177,768	-0.19 %	178,113	0.33 %	177,519	0.60 %	176,465	1.60	1.58	0.02 1.27 %	
TRUEM19	Jun 2019	4,538	81,538	0.16 %	81,405	-12.48 %	93,018	0.34 %	92,704	-2.96 %	95,536	5.18	5.27	-0.09 -1.7 %	
TMBM19	Jun 2019	581	79,599	-0.61 %	80,086	0.09 %	80,016	-2.12 %	81,747	1.50 %	80,539	2.03	2.03	0 0 %	
WHAM19	Jun 2019	2,150	59,062	1.89 %	57,967	2.03 %	56,815	1.39 %	56,038	7.06 %	52,345	4.12	4.14	-0.02 -0.5 %	
APU19	Sep 2019	3	51,035	0.00 %	51,037	-1.92 %	52,038	-0.03 %	52,053	0.97 %	51,552	7.47	7.28	0.2 2.61 %	
SIRIM19	Jun 2019	517	43,309	-1.11 %	43,796	-0.13 %	43,851	3.57 %	42,340	1.27 %	41,808	1.34	1.35	-0.01 -0.7 %	
BANPUM19	Jun 2019	15	42,195	0.00 %	42,195	1.71 %	41,487	1.81 %	40,750	0.78 %	40,434	16.09	16.10	-0.01 -0.06 %	
LHM19	Jun 2019	220	37,031	0.03 %	37,021	0.27 %	36,921	1.10 %	36,521	-14.31 %	42,621	10.40	10.58	-0.2 -1.7 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	11.60	0.40	3.57
SPALI	20.70	0.60	2.99
BLA	29.75	0.75	2.59
VGI	9.50	0.20	2.15
LPN	7.20	0.15	2.13
PTG	10.60	0.20	1.92
DTAC	54.00	1.00	1.89
BCP	33.25	0.50	1.53
AP	7.85	0.10	1.29
TASCO	16.80	0.20	1.20

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	6.85	-0.15	-2.14
TRUE	5.15	-0.10	-1.90
SCB	129.00	-2.50	-1.90
MAJOR	26.50	-0.50	-1.85
S	3.06	-0.04	-1.29
ROBINS	57.75	-0.75	-1.28
KTC	39.75	-0.50	-1.24
STEC	24.70	-0.30	-1.20
CENTEL	43.00	-0.50	-1.15
TMB	2.06	-0.02	-0.96

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
12/04/2019	24,969	28,914	-3,945	21,066	25,941	-4,875	60,470	51,650	8,820	106,505	317,523

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/04/2019	1,647	11,781	-10,134	8,770	11,616	-2,846	18,180	5,200	12,980	28,597	42,647

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/04/2019	0	0	0	428	413	15	779	794	-15	1,207	21,952