

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		04-Mar-19	01-Mar-19	Change	04-Mar-19 (+/-)	01-Mar-19 (+/-)	28-Feb-19 (+/-)	27-Feb-19 (+/-)	26-Feb-19	
S50H19	Mar 2019	1,084.00	1,087.80	-3.8 -0.35 %	234,665 -2.68 %	241,136 4.46 %	230,830 2.20 %	225,862 1.10 %	223,408	
S50J19	Apr 2019	1,077.70	1,085.30	-7.6 -0.7 %	154 0.00 %	154 2.67 %	150 -2.60 %	154 2.67 %	150	
S50K19	May 2019	1,081.80	1,085.70	-3.9 -0.36 %	188 3.87 %	181 166.18 %	68 260.00 %	5 0.00 %	0	
S50M19	Jun 2019	1,080.20	1,084.30	-4.1 -0.38 %	32,395 4.70 %	30,940 5.06 %	29,451 5.61 %	27,886 -3.68 %	28,950	
S50U19	Sep 2019	1,076.50	1,079.30	-2.8 -0.26 %	7,338 1.05 %	7,262 -0.41 %	7,292 6.97 %	6,817 -0.19 %	6,830	
S50Z19	Dec 2019	1,075.50	1,079.20	-3.7 -0.34 %	3,970 4.17 %	3,811 1.84 %	3,742 3.03 %	3,632 -2.76 %	3,735	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			04-Mar-19	01-Mar-19	Change	04-Mar-19 (+/-)	01-Mar-19 (+/-)	28-Feb-19 (+/-)	27-Feb-19 (+/-)	26-Feb-19	
JASM19	Jun 2019	37,174	5.75	5.73	0.02 0.35 %	71,408 73.17 %	41,235 3.87 %	39,697 1.28 %	39,196 -6.89 %	42,096	
JASH19	Mar 2019	32,699	5.75	5.72	0.03 0.52 %	135,275 -18.46 %	165,907 4.74 %	158,401 3.24 %	153,424 0.55 %	152,582	
TRUEZ19	Dec 2019	20,003	4.92	4.77	0.15 3.14 %	21,017 972.68 %	1,014 -88.49 %	8,806 213.83 %	2,806 21.68 %	2,306	
BANPUM19	Jun 2019	6,544	16.02	16.00	0.02 0.12 %	36,307 2.60 %	35,386 2.68 %	34,462 0.04 %	34,449 2.50 %	33,610	
TRUEH19	Mar 2019	6,121	4.80	4.73	0.07 1.48 %	28,323 -1.77 %	28,834 -61.54 %	74,967 3.51 %	72,425 17.20 %	61,798	
TRUEM19	Jun 2019	6,120	4.84	4.77	0.07 1.47 %	90,533 5.89 %	85,498 -2.55 %	87,738 4.10 %	84,279 -1.29 %	85,378	
AAVH19	Mar 2019	4,944	4.35	4.54	-0.19 -4.19 %	8,938 -21.44 %	11,378 -2.80 %	11,706 8.67 %	10,772 -15.56 %	12,757	
PTTGCH19	Mar 2019	4,428	69.00	69.30	-0.30 -0.43 %	7,559 92.73 %	3,922 -15.13 %	4,621 10.37 %	4,187 9.72 %	3,816	
TPIPLH19	Mar 2019	4,120	2.06	2.04	0.02 0.98 %	42,725 -0.09 %	42,763 1.04 %	42,323 0.00 %	42,321 0.01 %	42,315	
JASZ19	Dec 2019	4,000	5.44	5.39	0.05 0.93 %	5,002 399.20 %	1,002 0.00 %	1,002 0.00 %	1,002 100.00 %	1	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price		
			*04-Mar-19 (+/-)	01-Mar-19 (+/-)	28-Feb-19 (+/-)	27-Feb-19 (+/-)	26-Feb-19	04-Mar-19	01-Mar-19	Change	
SIRIU19	Sep 2019	0	291,150 0.00 %	291,150 0.00 %	291,150 -0.65 %	293,050 0.00 %	293,050	1.25	1.25	0 0 %	
SIRIH19	Mar 2019	94	178,770 -0.02 %	178,813 0.00 %	178,812 -0.17 %	179,116 0.17 %	178,816	1.30	1.30	0 0 %	
BLANDM19	Jun 2019	1	136,771 0.00 %	136,772 -0.36 %	137,272 0.00 %	137,272 -0.36 %	137,766	1.63	1.64	-0.01 -0.6 %	
JASH19	Mar 2019	32,699	135,275 -18.46 %	165,907 4.74 %	158,401 3.24 %	153,424 0.55 %	152,582	5.75	5.72	0.03 0.52 %	
TRUEM19	Jun 2019	6,120	90,533 5.89 %	85,498 -2.55 %	87,738 4.10 %	84,279 -1.29 %	85,378	4.84	4.77	0.07 1.47 %	
BLANDH19	Mar 2019	61	81,867 0.06 %	81,817 -0.53 %	82,249 -0.65 %	82,783 -0.63 %	83,305	1.64	1.66	-0.02 -1.2 %	
TMBH19	Mar 2019	198	76,623 -0.02 %	76,637 0.03 %	76,612 -3.22 %	79,164 -4.70 %	83,070	2.25	2.25	0 0 %	
JASM19	Jun 2019	37,174	71,408 73.17 %	41,235 3.87 %	39,697 1.28 %	39,196 -6.89 %	42,096	5.75	5.73	0.02 0.35 %	
TPIPLH19	Mar 2019	4,120	42,725 -0.09 %	42,763 1.04 %	42,323 0.00 %	42,321 0.01 %	42,315	2.06	2.04	0.02 0.98 %	
BANPUH19	Mar 2019	795	41,450 -1.45 %	42,058 -1.26 %	42,594 0.75 %	42,277 -1.32 %	42,842	16.15	16.03	0.1 0.75 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	6.75	0.35	5.47
BEC	6.45	0.30	4.88
TU	18.80	0.50	2.73
PLANB	6.15	0.15	2.50
HMPRO	15.30	0.30	2.00
DTAC	51.50	1.00	1.98
TRUE	4.90	0.08	1.66
PTG	10.00	0.15	1.52
TCAP	55.00	0.75	1.38
MTC	45.00	0.50	1.12

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	12.70	-1.10	-7.97
JAS	5.60	-0.30	-5.08
AAV	4.36	-0.16	-3.54
BCH	15.60	-0.50	-3.11
GLOBAL	18.20	-0.50	-2.67
PTTEP	121.00	-2.50	-2.02
BH	183.00	-3.50	-1.88
CBG	54.75	-1.00	-1.79
ITD	2.28	-0.04	-1.72
BBL	206.00	-3.00	-1.44

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
04/03/2019	39,013	45,401	-6,388	44,613	37,723	6,890	85,816	86,318	-502	169,442	278,710

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2019	3,110	7,741	-4,631	9,265	8,704	561	17,391	13,321	4,070	29,766	41,753

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2019	39	49	-10	1,169	386	783	2,853	3,626	-773	4,061	24,008