

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Mar-19	04-Mar-19	Change	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	(+/-)	28-Feb-19	(+/-)	27-Feb-19
S50H19	Mar 2019	1,085.00	1,084.00	1 0.09 %	235,772	0.47 %	234,665	-2.68 %	241,136	4.46 %	230,830	2.20 %	225,862
S50J19	Apr 2019	1,080.70	1,077.70	3 0.28 %	162	5.19 %	154	0.00 %	154	2.67 %	150	-2.60 %	154
S50K19	May 2019	1,082.80	1,081.80	1 0.09 %	188	0.00 %	188	3.87 %	181	166.18 %	68	260.00 %	5
S50M19	Jun 2019	1,080.60	1,080.20	0.4 0.04 %	32,660	0.82 %	32,395	4.70 %	30,940	5.06 %	29,451	5.61 %	27,886
S50U19	Sep 2019	1,076.30	1,076.50	-0.2 -0.02 %	7,353	0.20 %	7,338	1.05 %	7,262	-0.41 %	7,292	6.97 %	6,817
S50Z19	Dec 2019	1,076.40	1,075.50	0.9 0.08 %	3,981	0.28 %	3,970	4.17 %	3,811	1.84 %	3,742	3.03 %	3,632

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Mar-19	04-Mar-19	Change	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	(+/-)	28-Feb-19	(+/-)	27-Feb-19
PTTM19	Jun 2019	11,158	47.92	47.61	0.31 0.65 %	13,762	191.94 %	4,714	-8.96 %	5,178	-1.22 %	5,242	6.85 %	4,906
TRUEZ19	Dec 2019	7,150	4.86	4.92	-0.06 -1.22 %	28,167	34.02 %	21,017	372.68 %	1,014	-88.49 %	8,806	213.83 %	2,806
TRUEM19	Jun 2019	5,268	4.88	4.84	0.04 0.83 %	93,779	3.59 %	90,533	5.89 %	85,498	-2.55 %	87,738	4.10 %	84,279
BEMM19	Jun 2019	4,846	10.03	10.21	-0.18 -1.76 %	14,039	1.16 %	13,878	12.17 %	12,372	0.03 %	12,368	26.28 %	9,794
WHAH19	Mar 2019	4,493	4.20	4.15	0.05 1.20 %	13,447	-20.68 %	16,953	-2.75 %	17,433	9.59 %	15,907	-13.56 %	18,402
PTTGCH19	Mar 2019	4,468	69.10	69.00	0.10 0.14 %	3,704	-51.00 %	7,559	92.73 %	3,922	-15.13 %	4,621	10.37 %	4,187
BECH19	Mar 2019	4,176	6.79	6.40	0.39 6.09 %	3,942	58.57 %	2,486	-22.51 %	3,208	-11.09 %	3,608	4.40 %	3,456
CKPM19	Jun 2019	3,506	4.76	4.82	-0.06 -1.24 %	7,636	35.63 %	5,630	56.00 %	3,609	-0.06 %	3,611	0.08 %	3,608
AOTH19	Mar 2019	3,332	67.73	67.05	0.68 1.01 %	7,295	66.67 %	4,377	-0.93 %	4,418	-0.29 %	4,431	9.33 %	4,053
CKPH19	Mar 2019	3,132	4.81	4.81	0.00 0.00 %	9,380	-14.08 %	10,917	-8.42 %	11,921	-0.81 %	12,018	-11.06 %	13,512

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	(+/-)	28-Feb-19	(+/-)	27-Feb-19	05-Mar-19	04-Mar-19	Change
SIRIU19	Sep 2019	0	291,150	0.00 %	291,150	0.00 %	291,150	0.00 %	291,150	-0.65 %	293,050	1.24	1.25	-0.01 -0.8 %
SIRIH19	Mar 2019	588	178,314	-0.26 %	178,770	-0.02 %	178,813	0.00 %	178,812	-0.17 %	179,116	1.29	1.30	-0.01 -0.8 %
BLANDM19	Jun 2019	507	137,278	0.37 %	136,771	0.00 %	136,772	-0.36 %	137,272	0.00 %	137,272	1.63	1.63	0 0 %
JASH19	Mar 2019	582	134,779	-0.37 %	135,275	-18.46 %	165,907	4.74 %	158,401	3.24 %	153,424	5.70	5.75	-0.05 -0.9 %
TRUEM19	Jun 2019	5,268	93,779	3.59 %	90,533	5.89 %	85,498	-2.55 %	87,738	4.10 %	84,279	4.88	4.84	0.04 0.83 %
BLANDH19	Mar 2019	174	81,930	0.08 %	81,867	0.06 %	81,817	-0.53 %	82,249	-0.65 %	82,783	1.63	1.64	-0.01 -0.6 %
TMBH19	Mar 2019	139	76,598	-0.03 %	76,623	-0.02 %	76,637	0.03 %	76,612	-3.22 %	79,164	2.26	2.25	0.01 0.44 %
JASM19	Jun 2019	1,050	72,458	1.47 %	71,408	73.17 %	41,235	3.87 %	39,697	1.28 %	39,196	5.58	5.75	-0.2 -3 %
TPIPLH19	Mar 2019	500	43,225	1.17 %	42,725	-0.09 %	42,763	1.04 %	42,323	0.00 %	42,321	2.06	2.06	0 0 %
BANPUH19	Mar 2019	435	41,354	-0.23 %	41,450	-1.45 %	42,058	-1.26 %	42,594	0.75 %	42,277	16.40	16.15	0.3 1.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	7.55	0.45	6.34
BEC	6.85	0.40	6.20
CBG	57.75	3.00	5.48
TOP	72.50	2.75	3.94
AMATA	21.30	0.70	3.40
STA	13.10	0.40	3.15
THAI	12.90	0.30	2.38
PTG	10.20	0.20	2.00
WHA	4.20	0.08	1.94
JAS	5.70	0.10	1.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	69.00	-2.25	-3.16
BEM	10.10	-0.20	-1.94
GLOBAL	17.90	-0.30	-1.65
MINT	38.25	-0.50	-1.29
SIRI	1.38	-0.01	-0.72
BLAND	1.61	-0.01	-0.62
MTC	44.75	-0.25	-0.56
KBANK	193.50	-1.00	-0.51
RATCH	54.00	-0.25	-0.46
BDMS	23.50	-0.10	-0.42

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
05/03/2019	36,734	38,353	-1,619	29,942	31,910	-1,968	84,798	81,211	3,587	151,474	280,116

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/03/2019	2,461	6,364	-3,903	7,846	8,587	-741	14,768	10,124	4,644	25,075	42,831