

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Mar-19	05-Mar-19	Change	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	(+/-)	28-Feb-19
S50H19	Mar 2019	1,074.60	1,085.00	-10.4 -0.96 %	237,473	0.72 %	235,772	0.47 %	234,665	-2.68 %	241,136	4.46 %	230,830
S50J19	Apr 2019	1,072.00	1,080.70	-8.7 -0.81 %	195	20.37 %	162	5.19 %	154	0.00 %	154	2.67 %	150
S50K19	May 2019	1,070.70	1,082.80	-12.1 -1.12 %	193	2.66 %	188	0.00 %	188	3.87 %	181	166.18 %	68
S50M19	Jun 2019	1,070.60	1,080.60	-10 -0.93 %	33,929	3.89 %	32,660	0.82 %	32,395	4.70 %	30,940	5.06 %	29,451
S50U19	Sep 2019	1,066.80	1,076.30	-9.5 -0.88 %	7,687	4.54 %	7,353	0.20 %	7,338	1.05 %	7,262	-0.41 %	7,292
S50Z19	Dec 2019	1,066.80	1,076.40	-9.6 -0.89 %	4,164	4.60 %	3,981	0.28 %	3,970	4.17 %	3,811	1.84 %	3,742

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Mar-19	05-Mar-19	Change	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	(+/-)	28-Feb-19
TRUEZ19	Dec 2019	20,252	4.94	4.86	0.08 1.65 %	43,419	54.15 %	28,167	34.02 %	21,017	372.68 %	1,014	-88.49 %	8,806
PTTM19	Jun 2019	11,360	47.80	47.92	-0.12 -0.25 %	4,938	-64.12 %	13,762	191.94 %	4,714	-8.96 %	5,178	-1.22 %	5,242
TMBM19	Jun 2019	10,434	2.18	2.22	-0.04 -1.80 %	19,271	85.85 %	10,369	0.54 %	10,313	-7.71 %	11,175	0.39 %	11,132
AAVH19	Mar 2019	7,231	4.23	4.38	-0.15 -3.42 %	8,362	30.74 %	6,396	-28.44 %	8,938	-21.44 %	11,378	-2.80 %	11,706
TASCOM19	Jun 2019	5,812	16.70	15.67	1.03 6.57 %	5,806	13.89 %	5,098	-12.07 %	5,798	123.69 %	2,592	137.36 %	1,092
TRUEM19	Jun 2019	5,336	4.84	4.88	-0.04 -0.82 %	95,095	1.40 %	93,779	3.59 %	90,533	5.89 %	85,498	-2.55 %	87,738
CHGM19	Jun 2019	3,650	1.87	1.83	0.04 2.19 %	12,579	26.55 %	9,940	0.01 %	9,939	17.79 %	8,438	11.94 %	7,538
AAVM19	Jun 2019	3,037	4.24	4.32	-0.08 -1.85 %	6,186	95.27 %	3,168	-13.63 %	3,668	-11.87 %	4,162	14.09 %	3,648
JASM19	Jun 2019	3,001	5.69	5.58	0.11 1.97 %	70,459	-2.76 %	72,458	1.47 %	71,408	73.17 %	41,235	3.87 %	39,697
JASZ19	Dec 2019	3,000	5.42	5.36	0.06 1.12 %	6,002	-14.28 %	7,002	39.98 %	5,002	399.20 %	1,002	0.00 %	1,002

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	(+/-)	28-Feb-19	06-Mar-19	05-Mar-19	Change
SIRIU19	Sep 2019	0	291,150	0.00 %	291,150	0.00 %	291,150	0.00 %	291,150	0.00 %	291,150	1.23	1.24	-0.01 -0.8 %
SIRIH19	Mar 2019	2,086	177,401	-0.51 %	178,314	-0.26 %	178,770	-0.02 %	178,813	0.00 %	178,812	1.28	1.29	-0.01 -0.8 %
BLANDM19	Jun 2019	106	137,382	0.08 %	137,278	0.37 %	136,771	0.00 %	136,772	-0.36 %	137,272	1.61	1.63	-0.02 -1.2 %
JASH19	Mar 2019	1,010	135,775	0.74 %	134,779	-0.37 %	135,275	-18.46 %	165,907	4.74 %	158,401	5.75	5.70	0.05 0.88 %
TRUEM19	Jun 2019	5,336	95,095	1.40 %	93,779	3.59 %	90,533	5.89 %	85,498	-2.55 %	87,738	4.84	4.88	-0.04 -0.8 %
BLANDH19	Mar 2019	248	81,973	0.05 %	81,930	0.08 %	81,867	0.06 %	81,817	-0.53 %	82,249	1.58	1.63	-0.05 -3.1 %
TMBH19	Mar 2019	875	77,032	0.57 %	76,598	-0.03 %	76,623	-0.02 %	76,637	0.03 %	76,612	2.22	2.26	-0.04 -1.8 %
JASM19	Jun 2019	3,001	70,459	-2.76 %	72,458	1.47 %	71,408	73.17 %	41,235	3.87 %	39,697	5.69	5.58	0.1 1.97 %
TPIPLH19	Mar 2019	542	43,724	1.15 %	43,225	1.17 %	42,725	-0.09 %	42,763	1.04 %	42,323	2.05	2.06	-0.01 -0.5 %
TRUEZ19	Dec 2019	20,252	43,419	54.15 %	28,167	34.02 %	21,017	972.68 %	1,014	-88.49 %	8,806	4.94	4.86	0.08 1.65 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	16.40	0.60	3.80
GLOBAL	17.43	0.38	2.23
AP	7.05	0.15	2.17
KCE	26.00	0.50	1.96
MAJOR	27.75	0.50	1.83
CHG	1.87	0.03	1.63
LH	10.60	0.10	0.95
THAI	13.00	0.10	0.78
AOT	67.75	0.50	0.74
GLOW	91.25	0.25	0.27

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.60	-0.25	-3.65
AAV	4.24	-0.14	-3.20
CENTEL	44.50	-1.25	-2.73
SAMART	7.35	-0.20	-2.65
PTT	47.50	-1.25	-2.56
KTC	29.50	-0.75	-2.48
STEC	21.90	-0.50	-2.23
KBANK	189.50	-4.00	-2.07
SAWAD	47.75	-1.00	-2.05
AMATA	20.90	-0.40	-1.88

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
06/03/2019	51,831	52,321	-490	44,334	39,763	4,571	99,266	103,347	-4,081	195,431	283,641

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/03/2019	4,965	2,984	1,981	7,922	7,163	759	9,195	11,935	-2,740	22,082	40,106

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/03/2019	0	2	-2	1,111	184	927	1,335	2,260	-925	2,446	23,308