

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Mar-19	07-Mar-19	Change	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19
S50H19	Mar 2019	1,079.70	1,082.50	-2.8 -0.26 %	242,763	2.35 %	237,189	-0.12 %	237,473	0.72 %	235,772	0.47 %	234,665
S50J19	Apr 2019	1,073.50	1,079.40	-5.9 -0.55 %	230	0.44 %	229	17.44 %	195	20.37 %	162	5.19 %	154
S50K19	May 2019	1,075.50	1,076.10	-0.6 -0.06 %	196	1.03 %	194	0.52 %	193	2.66 %	188	0.00 %	188
S50M19	Jun 2019	1,075.40	1,077.90	-2.5 -0.23 %	35,246	1.06 %	34,877	2.79 %	33,929	3.89 %	32,660	0.82 %	32,395
S50U19	Sep 2019	1,071.60	1,074.00	-2.4 -0.22 %	7,655	0.24 %	7,637	-0.65 %	7,687	4.54 %	7,353	0.20 %	7,338
S50Z19	Dec 2019	1,071.50	1,074.20	-2.7 -0.25 %	3,941	0.41 %	3,925	-5.74 %	4,164	4.60 %	3,981	0.28 %	3,970

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Mar-19	07-Mar-19	Change	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19
BTSH19	Mar 2019	6,235	10.74	10.44	0.30 2.87 %	3,419	-33.17 %	5,116	-8.85 %	5,613	-0.16 %	5,622	-0.09 %	5,627
SIRIH19	Mar 2019	4,014	1.31	1.33	-0.02 -1.50 %	154,874	-2.21 %	158,374	-10.73 %	177,401	-0.51 %	178,314	-0.26 %	178,770
TASCOM19	Jun 2019	3,203	16.52	16.50	0.02 0.12 %	4,709	-22.88 %	6,106	5.17 %	5,806	13.89 %	5,098	-12.07 %	5,798
BEMM19	Jun 2019	3,066	10.13	9.99	0.14 1.40 %	16,124	3.62 %	15,560	6.90 %	14,555	3.68 %	14,039	1.16 %	13,878
TRUEZ19	Dec 2019	3,000	4.84	4.90	-0.06 -1.22 %	48,619	6.58 %	45,619	5.07 %	43,419	54.15 %	28,167	34.02 %	21,017
BEEM19	Jun 2019	2,755	6.33	6.85	-0.52 -7.59 %	5,502	-1.50 %	5,586	48.88 %	3,752	5.93 %	3,542	29.41 %	2,737
KTCU19	Sep 2019	2,686	30.35	29.35	1.00 3.41 %	7,914	27.07 %	6,228	0.00 %	6,228	0.00 %	6,228	0.00 %	6,228
JASH19	Mar 2019	2,580	5.59	5.62	-0.03 -0.53 %	135,777	-0.35 %	136,260	0.36 %	135,775	0.74 %	134,779	-0.37 %	135,275
BLANDM19	Jun 2019	2,371	1.62	1.60	0.02 1.25 %	138,970	1.07 %	137,499	0.09 %	137,382	0.08 %	137,278	0.37 %	136,771
TUM19	Jun 2019	1,801	18.35	18.39	-0.04 -0.22 %	3,525	93.26 %	1,824	5.80 %	1,724	-10.40 %	1,924	-10.26 %	2,144

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	08-Mar-19	07-Mar-19	Change
SIRIU19	Sep 2019	1,000	288,150	0.35 %	287,150	-1.37 %	291,150	0.00 %	291,150	0.00 %	291,150	1.26	1.28	-0.02 -1.6 %
SIRIH19	Mar 2019	4,014	154,874	-2.21 %	158,374	-10.73 %	177,401	-0.51 %	178,314	-0.26 %	178,770	1.31	1.33	-0.02 -1.5 %
BLANDM19	Jun 2019	2,371	138,970	1.07 %	137,499	0.09 %	137,382	0.08 %	137,278	0.37 %	136,771	1.62	1.60	0.02 1.25 %
JASH19	Mar 2019	2,580	135,777	-0.35 %	136,260	0.36 %	135,775	0.74 %	134,779	-0.37 %	135,275	5.59	5.62	-0.03 -0.5 %
TRUEM19	Jun 2019	1,021	96,113	0.02 %	96,098	1.05 %	95,095	1.40 %	93,779	3.59 %	90,533	4.85	4.86	-0.01 -0.2 %
TMBH19	Mar 2019	553	78,025	0.64 %	77,530	0.65 %	77,032	0.57 %	76,598	-0.03 %	76,623	2.24	2.23	0.01 0.45 %
JASM19	Jun 2019	504	70,964	0.72 %	70,460	0.00 %	70,459	-2.76 %	72,458	1.47 %	71,408	5.59	5.65	-0.06 -1.1 %
TRUEZ19	Dec 2019	3,000	48,619	6.58 %	45,619	5.07 %	43,419	54.15 %	28,167	34.02 %	21,017	4.84	4.90	-0.06 -1.2 %
TPIPLH19	Mar 2019	28	43,642	-0.03 %	43,656	-0.16 %	43,724	1.15 %	43,225	1.17 %	42,725	2.02	2.03	-0.01 -0.5 %
BANPUH19	Mar 2019	23	41,009	0.00 %	41,007	0.15 %	40,947	-0.98 %	41,354	-0.23 %	41,450	16.20	16.26	-0.06 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	10.80	0.50	4.85
BEM	10.10	0.15	1.51
RATCH	55.00	0.75	1.38
AAV	4.30	0.04	0.94
TVO	28.00	0.25	0.90
STEC	22.60	0.20	0.89
IRPC	5.85	0.05	0.86
SCC	472.00	4.00	0.85
KTC	30.50	0.25	0.83
SAMART	7.75	0.05	0.65

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.60	-0.35	-5.04
ROBINS	62.50	-2.00	-3.10
KCE	25.75	-0.75	-2.83
THAI	12.80	-0.30	-2.29
CBG	57.25	-1.25	-2.14
TPIPL	2.02	-0.04	-1.94
INTUCH	54.25	-1.00	-1.81
TCAP	54.75	-1.00	-1.79
JAS	5.55	-0.10	-1.77
GLOBAL	17.30	-0.30	-1.70

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
08/03/2019	38,048	47,411	-9,363	28,247	24,680	3,567	87,703	81,907	5,796	153,998	290,031

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2019	4,725	2,551	2,174	4,625	2,791	1,834	5,621	9,629	-4,008	14,971	40,351

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2019	6	1	5	322	541	-219	1,194	980	214	1,522	23,115