

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Mar-19	11-Mar-19	Change	12-Mar-19	(+/-)	11-Mar-19	(+/-)	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19
S50H19	Mar 2019	1,076.80	1,071.40	5.4 0.5 %	247,347	0.04 %	247,242	1.85 %	242,763	2.35 %	237,189	-0.12 %	237,473
S50K19	May 2019	1,074.50	1,069.10	5.4 0.51 %	212	2.42 %	207	5.61 %	196	1.03 %	194	0.52 %	193
S50M19	Jun 2019	1,072.80	1,067.70	5.1 0.48 %	37,422	0.37 %	37,285	5.79 %	35,246	1.06 %	34,877	2.79 %	33,929
S50U19	Sep 2019	1,068.90	1,063.80	5.1 0.48 %	7,972	-1.07 %	8,058	5.26 %	7,655	0.24 %	7,637	-0.65 %	7,687
S50Z19	Dec 2019	1,068.80	1,063.80	5 0.47 %	4,063	-3.45 %	4,208	6.77 %	3,941	0.41 %	3,925	-5.74 %	4,164

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Mar-19	11-Mar-19	Change	12-Mar-19	(+/-)	11-Mar-19	(+/-)	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19
TPIPLH19	Mar 2019	26,013	2.03	2.02	0.01 0.50 %	17,635	-59.59 %	43,645	0.01 %	43,642	-0.03 %	43,656	-0.16 %	43,724
TMBH19	Mar 2019	13,750	2.15	2.23	-0.08 -3.59 %	64,977	-16.72 %	78,026	0.00 %	78,025	0.64 %	77,530	0.65 %	77,032
TRUEH19	Mar 2019	11,587	4.79	4.85	-0.06 -1.24 %	16,968	-40.03 %	28,292	0.05 %	28,278	-0.13 %	28,314	0.68 %	28,124
TRUEM19	Jun 2019	8,876	4.81	4.85	-0.04 -0.82 %	93,965	-3.23 %	97,102	1.03 %	96,113	0.02 %	96,098	1.05 %	95,095
TMBM19	Jun 2019	7,994	2.11	2.19	-0.08 -3.65 %	26,111	31.97 %	19,786	5.36 %	18,780	-2.56 %	19,274	0.02 %	19,271
MINTM19	Jun 2019	6,500	38.32	38.47	-0.15 -0.39 %	1,834	-57.68 %	4,334	-2.26 %	4,434	0.00 %	4,434	-2.21 %	4,534
GUNKULM19	Jun 2019	5,020	3.05	3.05	0.00 0.00 %	6,686	301.32 %	1,666	0.00 %	1,666	0.00 %	1,666	0.06 %	1,665
JASM19	Jun 2019	5,003	5.69	5.60	0.09 1.61 %	72,966	5.80 %	68,965	-2.82 %	70,964	0.72 %	70,460	0.00 %	70,459
GUNKULH19	Mar 2019	5,000	3.04	3.04	0.00 0.00 %	22,310	-18.31 %	27,310	0.00 %	27,310	-0.04 %	27,322	0.00 %	27,322
BEMM19	Jun 2019	4,553	10.14	9.88	0.26 2.63 %	23,407	24.15 %	18,854	16.93 %	16,124	3.62 %	15,560	6.90 %	14,555

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Mar-19	(+/-)	11-Mar-19	(+/-)	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	12-Mar-19	11-Mar-19	Change
SIRIU19	Sep 2019	0	288,190	0.00 %	288,190	0.01 %	288,150	0.35 %	287,150	-1.37 %	291,150	1.25	1.27	-0.02 -1.6 %
SIRIH19	Mar 2019	2,353	143,604	-1.55 %	145,858	-5.82 %	154,874	-2.21 %	158,374	-10.73 %	177,401	1.30	1.32	-0.02 -1.5 %
BLANDM19	Jun 2019	721	139,855	0.52 %	139,134	0.12 %	138,970	1.07 %	137,499	0.09 %	137,382	1.60	1.62	-0.02 -1.2 %
JASH19	Mar 2019	4,037	131,275	-2.59 %	134,772	-0.74 %	135,777	-0.35 %	136,260	0.36 %	135,775	5.64	5.60	0.04 0.71 %
TRUEM19	Jun 2019	8,876	93,965	-3.23 %	97,102	1.03 %	96,113	0.02 %	96,098	1.05 %	95,095	4.81	4.85	-0.04 -0.8 %
BLANDH19	Mar 2019	405	82,158	0.06 %	82,108	0.18 %	81,963	0.00 %	81,965	-0.01 %	81,973	1.60	1.60	0 0 %
JASM19	Jun 2019	5,003	72,966	5.80 %	68,965	-2.82 %	70,964	0.72 %	70,460	0.00 %	70,459	5.69	5.60	0.09 1.61 %
TMBH19	Mar 2019	13,750	64,977	-16.72 %	78,026	0.00 %	78,025	0.64 %	77,530	0.65 %	77,032	2.15	2.23	-0.08 -3.6 %
APU19	Sep 2019	3,000	50,334	0.00 %	50,334	0.00 %	50,334	0.00 %	50,334	0.00 %	50,334	6.55	6.74	-0.2 -2.8 %
TRUEZ19	Dec 2019	1,651	50,269	3.39 %	48,619	0.00 %	48,619	6.58 %	45,619	5.07 %	43,419	4.90	4.85	0.05 1.03 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	3.72	0.26	7.51
CBG	60.00	1.75	3.00
EGCO	275.00	8.00	3.00
TU	18.70	0.40	2.19
KCE	25.50	0.50	2.00
BCH	16.20	0.30	1.89
CENTEL	46.25	0.75	1.65
SAWAD	49.75	0.75	1.53
DTAC	53.00	0.75	1.44
HMPRO	15.40	0.20	1.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TMB	2.14	-0.10	-4.46
LPN	6.65	-0.25	-3.62
AP	6.70	-0.15	-2.19
THCOM	7.40	-0.15	-1.99
CPF	25.00	-0.50	-1.96
PTG	10.40	-0.20	-1.89
BANPU	15.80	-0.30	-1.86
ITD	2.16	-0.04	-1.82
BEAUTY	6.75	-0.10	-1.46
HANA	34.75	-0.50	-1.42

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
12/03/2019	55,949	44,754	11,195	34,835	33,806	1,029	92,094	104,318	-12,224	182,878	297,222

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/03/2019	2,560	4,282	-1,722	4,077	4,424	-347	10,443	8,374	2,069	17,080	39,455

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/03/2019	44	32	12	1,811	2,704	-893	6,262	5,381	881	8,117	23,772