

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Mar-19	13-Mar-19	Change	14-Mar-19	(+/-)	13-Mar-19	(+/-)	12-Mar-19	(+/-)	11-Mar-19	(+/-)	08-Mar-19
S50H19	Mar 2019	1,085.50	1,088.10	-2.6 -0.24 %	261,193	1.84 %	256,478	3.69 %	247,347	0.04 %	247,242	1.85 %	242,763
S50J19	Apr 2019	1,084.40	1,084.50	-0.1 -0.01 %	206	0.00 %	206	0.00 %	206	0.00 %	206	-10.43 %	230
S50K19	May 2019	1,084.00	1,085.80	-1.8 -0.17 %	211	-0.47 %	212	0.00 %	212	2.42 %	207	5.61 %	196
S50M19	Jun 2019	1,081.40	1,083.50	-2.1 -0.19 %	41,498	8.13 %	38,378	2.55 %	37,422	0.37 %	37,285	5.79 %	35,246
S50U19	Sep 2019	1,077.70	1,079.60	-1.9 -0.18 %	8,442	4.09 %	8,110	1.73 %	7,972	-1.07 %	8,058	5.26 %	7,655
S50Z19	Dec 2019	1,077.90	1,080.00	-2.1 -0.19 %	3,780	0.77 %	3,751	-7.68 %	4,063	-3.45 %	4,208	6.77 %	3,941

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Mar-19	13-Mar-19	Change	14-Mar-19	(+/-)	13-Mar-19	(+/-)	12-Mar-19	(+/-)	11-Mar-19	(+/-)	08-Mar-19
PLANBM19	Jun 2019	7,301	6.40	6.38	0.02 0.31 %	11,341	101.08 %	5,640	166.16 %	2,119	0.09 %	2,117	0.00 %	2,117
JASM19	Jun 2019	4,682	5.67	5.60	0.07 1.25 %	69,457	-2.90 %	71,530	-1.97 %	72,966	5.80 %	68,965	-2.82 %	70,964
TRUEM19	Jun 2019	4,251	4.88	4.84	0.04 0.83 %	83,514	-0.67 %	84,076	-10.52 %	93,965	-3.23 %	97,102	1.03 %	96,113
CHGM19	Jun 2019	3,502	1.89	1.87	0.02 1.07 %	14,195	3.66 %	13,694	12.31 %	12,193	-6.78 %	13,080	8.28 %	12,080
CKPM19	Jun 2019	3,046	4.83	4.85	-0.02 -0.41 %	9,744	-16.75 %	11,704	21.21 %	9,656	-0.03 %	9,659	0.07 %	9,652
BEMM19	Jun 2019	3,044	10.11	10.12	-0.01 -0.10 %	22,949	0.15 %	22,914	-2.11 %	23,407	24.15 %	18,854	16.93 %	16,124
QHM19	Jun 2019	2,859	2.86	2.89	-0.03 -1.04 %	23,216	-9.21 %	25,572	7.97 %	23,684	9.28 %	21,672	7.42 %	20,175
WHAM19	Jun 2019	2,509	4.13	4.13	0.00 0.00 %	18,871	8.69 %	17,362	-2.68 %	17,841	9.26 %	16,329	6.98 %	15,263
CHGH19	Mar 2019	2,014	1.89	1.88	0.01 0.53 %	30,209	-3.23 %	31,217	-4.59 %	32,720	-1.69 %	33,284	0.00 %	33,284
TRUEZ19	Dec 2019	2,001	4.95	4.90	0.05 1.02 %	51,271	1.99 %	50,270	0.00 %	50,269	3.39 %	48,619	0.00 %	48,619

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Mar-19	(+/-)	13-Mar-19	(+/-)	12-Mar-19	(+/-)	11-Mar-19	(+/-)	08-Mar-19	14-Mar-19	13-Mar-19	Change
SIRIU19	Sep 2019	756	288,946	0.26 %	288,190	0.00 %	288,190	0.00 %	288,190	0.01 %	288,150	1.28	1.26	0.02 1.59 %
JASH19	Mar 2019	98	131,195	-0.05 %	131,265	-0.01 %	131,275	-2.59 %	134,772	-0.74 %	135,777	5.63	5.64	-0.01 -0.2 %
SIRIH19	Mar 2019	1,331	129,629	-0.99 %	130,929	-8.83 %	143,604	-1.55 %	145,858	-5.82 %	154,874	1.32	1.31	0.01 0.76 %
BLANDM19	Jun 2019	116	128,858	0.01 %	128,843	-7.87 %	139,855	0.52 %	139,134	0.12 %	138,970	1.60	1.60	0 0 %
TRUEM19	Jun 2019	4,251	83,514	-0.67 %	84,076	-10.52 %	93,965	-3.23 %	97,102	1.03 %	96,113	4.88	4.84	0.04 0.83 %
BLANDH19	Mar 2019	71	82,028	-0.05 %	82,067	-0.11 %	82,158	0.06 %	82,108	0.18 %	81,963	1.59	1.59	0 0 %
JASM19	Jun 2019	4,682	69,457	-2.90 %	71,530	-1.97 %	72,966	5.80 %	68,965	-2.82 %	70,964	5.67	5.60	0.07 1.25 %
TMBH19	Mar 2019	19	63,715	0.00 %	63,714	-1.94 %	64,977	-16.72 %	78,026	0.00 %	78,025	2.15	2.17	-0.02 -0.9 %
TRUEZ19	Dec 2019	2,001	51,271	1.99 %	50,270	0.00 %	50,269	3.39 %	48,619	0.00 %	48,619	4.95	4.90	0.05 1.02 %
APU19	Sep 2019	0	50,334	0.00 %	50,334	0.00 %	50,334	0.00 %	50,334	0.00 %	50,334	6.70	6.67	0.03 0.45 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	18.90	0.40	2.16
GPSC	58.75	1.00	1.73
LPN	6.90	0.10	1.47
BCH	16.60	0.20	1.22
TPIPL	2.04	0.02	0.99
BTS	10.90	0.10	0.93
STEC	23.00	0.20	0.88
TISCO	90.25	0.75	0.84
BA	12.10	0.10	0.83
PLANB	6.45	0.05	0.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.32	-0.08	-5.71
CENTEL	43.50	-2.50	-5.43
STA	12.90	-0.40	-3.01
CBG	57.50	-1.75	-2.95
HMPRO	15.20	-0.40	-2.56
TASCO	15.60	-0.30	-1.89
DTAC	52.50	-1.00	-1.87
JAS	5.60	-0.10	-1.75
BEAUTY	6.75	-0.10	-1.46
TOP	69.50	-1.00	-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
14/03/2019	30,364	50,815	-20,451	29,384	22,766	6,618	76,486	62,653	13,833	136,234	315,330

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2019	2,915	3,425	-510	3,124	3,450	-326	8,933	8,097	836	14,972	36,626

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2019	166	186	-20	514	1,382	-868	3,414	2,526	888	4,094	23,415