

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Mar-19	25-Mar-19	Change	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19
S50H19	Mar 2019	1,087.70	1,082.10	5.6 0.52 %	180,604	-22.78 %	233,869	-8.39 %	255,274	1.90 %	250,507	-0.38 %	251,461
S50J19	Apr 2019	1,082.70	1,078.00	4.7 0.44 %	217	-6.06 %	231	14.93 %	201	-0.99 %	203	0.00 %	203
S50K19	May 2019	1,085.50	1,080.00	5.5 0.51 %	203	-2.40 %	208	0.48 %	207	-1.90 %	211	-0.47 %	212
S50M19	Jun 2019	1,081.60	1,077.80	3.8 0.35 %	182,509	88.64 %	96,751	46.67 %	65,965	7.50 %	61,365	10.04 %	55,767
S50U19	Sep 2019	1,078.40	1,073.90	4.5 0.42 %	10,800	10.41 %	9,782	4.90 %	9,325	0.85 %	9,246	0.37 %	9,212
S50Z19	Dec 2019	1,077.80	1,074.20	3.6 0.34 %	4,384	5.46 %	4,157	12.26 %	3,703	5.68 %	3,504	-2.61 %	3,598

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Mar-19	25-Mar-19	Change	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19
BLANDH19	Mar 2019	37,606	1.60	1.59	0.01 0.63 %	25,858	-59.25 %	63,461	-8.90 %	69,661	-10.88 %	78,166	-1.26 %	79,166
BLANDM19	Jun 2019	22,144	1.62	1.57	0.05 3.18 %	158,148	16.05 %	136,278	5.41 %	129,278	0.58 %	128,533	0.00 %	128,531
SIRIH19	Mar 2019	15,700	1.30	1.30	0.00 0.00 %	16,453	-46.32 %	30,653	-0.08 %	30,677	-0.03 %	30,687	-50.64 %	62,174
TRUEZ19	Dec 2019	14,151	4.93	4.98	-0.05 -1.00 %	48,029	2.46 %	46,878	-6.01 %	49,877	0.00 %	49,876	-0.40 %	50,075
SIRIU19	Sep 2019	10,700	1.25	1.29	-0.04 -3.10 %	315,526	3.51 %	304,826	0.00 %	304,826	0.04 %	304,708	0.01 %	304,688
WHAM19	Jun 2019	9,314	4.15	4.16	-0.01 -0.24 %	25,499	14.70 %	22,232	-3.55 %	23,050	16.85 %	19,726	-3.59 %	20,461
PLANBM19	Jun 2019	9,065	6.28	6.59	-0.31 -4.70 %	25,596	33.74 %	19,138	-7.26 %	20,637	24.23 %	16,612	49.56 %	11,107
BLANDU19	Sep 2019	8,987	1.59	1.58	0.01 0.63 %	11,931	297.57 %	3,001	2.42 %	2,930	1.74 %	2,880	-0.17 %	2,885
TRUEH19	Mar 2019	8,837	4.76	4.78	-0.02 -0.42 %	6,568	-54.44 %	14,415	-3.50 %	14,938	-6.84 %	16,034	-0.30 %	16,083
TMBH19	Mar 2019	8,548	2.07	2.08	-0.01 -0.48 %	11,720	-32.03 %	17,243	-63.89 %	47,751	-23.79 %	62,659	0.01 %	62,652

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	26-Mar-19	25-Mar-19	Change
SIRIU19	Sep 2019	10,700	315,526	3.51 %	304,826	0.00 %	304,826	0.04 %	304,708	0.01 %	304,688	1.25	1.29	-0.04 -3.1 %
BLANDM19	Jun 2019	22,144	158,148	16.05 %	136,278	5.41 %	129,278	0.58 %	128,533	0.00 %	128,531	1.62	1.57	0.05 3.18 %
JASH19	Mar 2019	2,610	118,196	-2.14 %	120,781	-4.40 %	126,338	-3.12 %	130,400	-0.49 %	131,048	5.87	5.86	0.01 0.17 %
SIRIZ19	Dec 2019	0	89,795	0.00 %	89,795	0.00 %	89,795	0.00 %	89,795	38.58 %	64,795	1.23	1.23	0 0 %
TRUEM19	Jun 2019	4,582	88,620	1.73 %	87,117	1.20 %	86,087	1.25 %	85,022	0.71 %	84,420	4.80	4.81	-0.01 -0.2 %
JASM19	Jun 2019	2,086	77,961	2.08 %	76,375	2.72 %	74,354	8.35 %	68,623	-0.79 %	69,168	5.79	5.78	0.01 0.17 %
TMBM19	Jun 2019	5,294	71,135	6.34 %	66,891	74.82 %	38,262	29.65 %	29,511	3.66 %	28,469	2.03	2.05	-0.02 -1 %
APU19	Sep 2019	726	51,055	1.43 %	50,334	0.00 %	50,334	0.00 %	50,334	0.00 %	50,334	6.56	6.56	0 0 %
TRUEZ19	Dec 2019	14,151	48,029	2.46 %	46,878	-6.01 %	49,877	0.00 %	49,876	-0.40 %	50,075	4.93	4.98	-0.05 -1 %
LHM19	Jun 2019	820	42,051	0.48 %	41,851	33.49 %	31,351	-2.78 %	32,249	0.31 %	32,149	10.56	10.46	0.1 0.96 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	10.10	0.35	3.59
BEC	6.70	0.20	3.08
BCH	17.10	0.40	2.40
DTAC	51.50	1.00	1.98
STPI	6.15	0.10	1.65
BDMS	24.60	0.40	1.65
IVL	49.00	0.75	1.55
BANPU	16.20	0.20	1.25
BH	177.50	2.00	1.14
TU	19.00	0.20	1.06

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	54.25	-2.25	-3.98
PLANB	6.30	-0.20	-3.08
TMB	2.06	-0.04	-1.90
CHG	1.90	-0.02	-1.04
CK	25.00	-0.25	-0.99
SAWAD	52.00	-0.50	-0.95
STA	12.40	-0.10	-0.80
BCP	32.25	-0.25	-0.77
GPSC	56.50	-0.25	-0.44
CPN	72.50	-0.25	-0.34

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
26/03/2019	244,810	233,763	11,047	47,759	52,321	-4,562	87,767	94,252	-6,485	380,336	378,717

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2019	6,203	3,415	2,788	4,904	4,391	513	7,800	11,101	-3,301	18,907	35,775