

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Mar-19	26-Mar-19	Change	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19
S50H19	Mar 2019	1,084.60	1,087.70	-3.1 -0.29 %	97,384	-46.08 %	180,604	-22.78 %	233,869	-8.39 %	255,274	1.90 %	250,507
S50J19	Apr 2019	1,080.00	1,082.70	-2.7 -0.25 %	224	3.23 %	217	-6.06 %	231	14.93 %	201	-0.99 %	203
S50K19	May 2019	1,082.40	1,085.50	-3.1 -0.29 %	208	2.46 %	203	-2.40 %	208	0.48 %	207	-1.90 %	211
S50M19	Jun 2019	1,077.40	1,081.60	-4.2 -0.39 %	245,175	34.34 %	182,509	88.64 %	96,751	46.67 %	65,965	7.50 %	61,365
S50U19	Sep 2019	1,074.40	1,078.40	-4 -0.37 %	13,001	20.38 %	10,800	10.41 %	9,782	4.90 %	9,325	0.85 %	9,246
S50Z19	Dec 2019	1,073.60	1,077.80	-4.2 -0.39 %	4,675	6.64 %	4,384	5.46 %	4,157	12.26 %	3,703	5.68 %	3,504

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Mar-19	26-Mar-19	Change	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19
JASH19	Mar 2019	117,357	5.85	5.87	-0.02 -0.34 %	63,480	-46.29 %	118,196	-2.14 %	120,781	-4.40 %	126,338	-3.12 %	130,400
JASM19	Jun 2019	117,325	5.83	5.79	0.04 0.69 %	195,286	150.49 %	77,961	2.08 %	76,375	2.72 %	74,354	8.35 %	68,623
GUNKULH19	Mar 2019	19,400	3.10	3.09	0.01 0.32 %	255	-98.47 %	16,655	-7.33 %	17,972	0.00 %	17,972	-4.46 %	18,810
SIRIH19	Mar 2019	18,346	1.30	1.30	0.00 0.00 %	4,119	-74.97 %	16,453	-46.32 %	30,653	-0.08 %	30,677	-0.03 %	30,687
BLANDH19	Mar 2019	17,609	1.58	1.60	-0.02 -1.25 %	8,256	-68.07 %	25,858	-59.25 %	63,461	-8.90 %	69,661	-10.88 %	78,166
SIRIM19	Jun 2019	15,700	1.28	1.28	0.00 0.00 %	43,579	28.63 %	33,879	11.52 %	30,379	8.97 %	27,878	0.15 %	27,835
BLANDM19	Jun 2019	13,608	1.61	1.62	-0.01 -0.62 %	171,654	8.54 %	158,148	16.05 %	136,278	5.41 %	129,278	0.58 %	128,533
GUNKULM19	Jun 2019	12,200	3.11	3.10	0.01 0.32 %	23,395	108.98 %	11,195	13.14 %	9,895	0.18 %	9,877	5.40 %	9,371
QHM19	Jun 2019	7,260	2.80	2.79	0.01 0.36 %	35,251	19.50 %	29,499	-4.84 %	30,999	-9.49 %	34,249	10.72 %	30,933
IRPCH19	Mar 2019	6,731	5.74	5.74	0.00 0.00 %	8,116	-45.28 %	14,831	-28.29 %	20,683	-8.18 %	22,526	-0.01 %	22,529

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	27-Mar-19	26-Mar-19	Change
SIRIU19	Sep 2019	2,500	318,026	0.79 %	315,526	3.51 %	304,826	0.00 %	304,826	0.04 %	304,708	1.25	1.25	0 0 %
JASM19	Jun 2019	117,325	195,286	150.49 %	77,961	2.08 %	76,375	2.72 %	74,354	8.35 %	68,623	5.83	5.79	0.04 0.69 %
BLANDM19	Jun 2019	13,608	171,654	8.54 %	158,148	16.05 %	136,278	5.41 %	129,278	0.58 %	128,533	1.61	1.62	-0.01 -0.6 %
TRUEM19	Jun 2019	5,633	90,219	1.80 %	88,620	1.73 %	87,117	1.20 %	86,087	1.25 %	85,022	4.83	4.80	0.03 0.62 %
SIRIZ19	Dec 2019	0	89,795	0.00 %	89,795	0.00 %	89,795	0.00 %	89,795	0.00 %	89,795	1.23	1.23	0 0 %
TBM19	Jun 2019	1,353	72,281	1.61 %	71,135	6.34 %	66,891	74.82 %	38,262	29.65 %	29,511	2.01	2.03	-0.02 -1 %
JASH19	Mar 2019	117,357	63,480	-46.29 %	118,196	-2.14 %	120,781	-4.40 %	126,338	-3.12 %	130,400	5.85	5.87	-0.02 -0.3 %
APU19	Sep 2019	500	51,555	0.98 %	51,055	1.43 %	50,334	0.00 %	50,334	0.00 %	50,334	6.62	6.56	0.06 0.91 %
TRUEZ19	Dec 2019	3,001	45,030	-6.24 %	48,029	2.46 %	46,878	-6.01 %	49,877	0.00 %	49,876	4.94	4.93	0.01 0.2 %
SIRIM19	Jun 2019	15,700	43,579	28.63 %	33,879	11.52 %	30,379	8.97 %	27,878	0.15 %	27,835	1.28	1.28	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	8.40	0.50	6.33
BEC	6.90	0.20	2.99
ICHI	3.60	0.10	2.86
SAWAD	53.00	1.00	1.92
PLANB	6.40	0.10	1.59
TASCO	15.60	0.20	1.30
TPIPL	2.00	0.02	1.01
GPSC	57.00	0.50	0.88
RATCH	58.00	0.50	0.87
THAI	12.40	0.10	0.81

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	52.25	-2.00	-3.69
SAMART	7.30	-0.25	-3.31
STPI	6.00	-0.15	-2.44
CPF	25.50	-0.50	-1.92
BTS	10.80	-0.20	-1.82
MAJOR	27.25	-0.50	-1.80
STEC	23.50	-0.30	-1.26
S	3.22	-0.04	-1.23
PTT	47.50	-0.50	-1.04
PTG	10.00	-0.10	-0.99

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
27/03/2019	140,447	144,205	-3,758	46,211	44,071	2,140	85,198	83,580	1,618	271,856	360,667

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/03/2019	5,822	4,150	1,672	4,034	3,378	656	8,677	11,005	-2,328	18,533	37,174