

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Mar-19	27-Mar-19	Change	28-Mar-19	(+/-)	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19
S50J19	Apr 2019	1,086.00	1,080.00	6 0.56 %	246	9.82 %	224	3.23 %	217	-6.06 %	231	14.93 %	201
S50K19	May 2019	1,082.90	1,082.40	0.5 0.05 %	328	57.69 %	208	2.46 %	203	-2.40 %	208	0.48 %	207
S50M19	Jun 2019	1,082.10	1,077.40	4.7 0.44 %	252,000	2.78 %	245,175	34.34 %	182,509	88.64 %	96,751	46.67 %	65,965
S50U19	Sep 2019	1,078.50	1,074.40	4.1 0.38 %	14,590	12.22 %	13,001	20.38 %	10,800	10.41 %	9,782	4.90 %	9,325
S50Z19	Dec 2019	1,078.00	1,073.60	4.4 0.41 %	4,718	0.92 %	4,675	6.64 %	4,384	5.46 %	4,157	12.26 %	3,703
S50H20	Mar 2020	1,074.70	1,072.00	2.7 0.25 %	705	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Mar-19	27-Mar-19	Change	28-Mar-19	(+/-)	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19
JASM19	Jun 2019	15,925	5.67	5.83	-0.16 -2.74 %	206,187	5.58 %	195,286	150.49 %	77,961	2.08 %	76,375	2.72 %	74,354
TRUEM19	Jun 2019	6,300	4.77	4.83	-0.06 -1.24 %	92,454	2.48 %	90,219	1.80 %	88,620	1.73 %	87,117	1.20 %	86,087
WHAM19	Jun 2019	5,525	4.18	4.12	0.06 1.46 %	30,154	4.54 %	28,845	13.12 %	25,499	14.70 %	22,232	-3.55 %	23,050
IRPCM19	Jun 2019	5,032	5.77	5.72	0.05 0.87 %	24,148	19.86 %	20,147	2.34 %	19,687	2.65 %	19,178	31.62 %	14,571
STECM19	Jun 2019	5,010	24.45	23.69	0.76 3.21 %	5,046	-23.71 %	6,614	83.16 %	3,611	6.08 %	3,404	213.16 %	1,087
TPIPLM19	Jun 2019	4,636	2.03	1.99	0.04 2.01 %	37,250	13.83 %	32,725	0.57 %	32,539	-4.10 %	33,930	1.59 %	33,398
BLANDM19	Jun 2019	3,362	1.58	1.61	-0.03 -1.86 %	171,896	0.14 %	171,654	8.54 %	158,148	16.05 %	136,278	5.41 %	129,278
CHGM19	Jun 2019	3,085	1.88	1.89	-0.01 -0.53 %	14,166	-12.42 %	16,175	6.51 %	15,187	10.81 %	13,706	-3.40 %	14,188
TMBM19	Jun 2019	3,002	2.02	2.01	0.01 0.50 %	74,264	2.74 %	72,281	1.61 %	71,135	6.34 %	66,891	74.82 %	38,262
ITDM19	Jun 2019	2,827	2.17	2.20	-0.03 -1.36 %	24,432	6.28 %	22,989	0.19 %	22,945	16.21 %	19,745	23.41 %	16,000

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Mar-19	(+/-)	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	(+/-)	22-Mar-19	28-Mar-19	27-Mar-19	Change
SIRIU19	Sep 2019	8	318,031	0.00 %	318,026	0.79 %	315,526	3.51 %	304,826	0.00 %	304,826	1.29	1.25	0.04 3.2 %
JASM19	Jun 2019	15,925	206,187	5.58 %	195,286	150.49 %	77,961	2.08 %	76,375	2.72 %	74,354	5.67	5.83	-0.2 -2.7 %
BLANDM19	Jun 2019	3,362	171,896	0.14 %	171,654	8.54 %	158,148	16.05 %	136,278	5.41 %	129,278	1.58	1.61	-0.03 -1.9 %
TRUEM19	Jun 2019	6,300	92,454	2.48 %	90,219	1.80 %	88,620	1.73 %	87,117	1.20 %	86,087	4.77	4.83	-0.06 -1.2 %
TMBM19	Jun 2019	3,002	74,264	2.74 %	72,281	1.61 %	71,135	6.34 %	66,891	74.82 %	38,262	2.02	2.01	0.01 0.5 %
APU19	Sep 2019	0	51,555	0.00 %	51,555	0.98 %	51,055	1.43 %	50,334	0.00 %	50,334	6.56	6.62	-0.06 -0.9 %
TRUEZ19	Dec 2019	504	45,531	1.11 %	45,030	-6.24 %	48,029	2.46 %	46,878	-6.01 %	49,877	4.93	4.94	-0.01 -0.2 %
SIRIM19	Jun 2019	674	43,205	-0.86 %	43,579	28.63 %	33,879	11.52 %	30,379	8.97 %	27,878	1.32	1.28	0.04 3.12 %
LHM19	Jun 2019	0	42,251	0.00 %	42,251	0.48 %	42,051	0.48 %	41,851	33.49 %	31,351	10.46	10.56	-0.1 -1 %
BANPUM19	Jun 2019	999	39,370	2.36 %	38,461	3.26 %	37,246	0.58 %	37,032	0.97 %	36,675	15.85	15.75	0.1 0.63 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	8.80	0.40	4.76
DTAC	53.50	2.25	4.39
CBG	54.50	2.25	4.31
STEC	24.40	0.90	3.83
CENDEL	43.75	1.25	2.94
SPALI	18.60	0.40	2.20
BTS	11.00	0.20	1.85
BLA	27.75	0.50	1.83
ROBINS	58.25	1.00	1.75
SAMART	7.40	0.10	1.37

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.55	-0.04	-2.52
KBANK	188.00	-4.00	-2.08
ITD	2.18	-0.04	-1.80
JAS	5.75	-0.10	-1.71
MTC	44.50	-0.75	-1.66
LH	10.60	-0.10	-0.93
TVO	26.75	-0.25	-0.93
TRUE	4.74	-0.04	-0.84
PLANB	6.35	-0.05	-0.78
BAY	37.00	-0.25	-0.67

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
28/03/2019	96,911	75,451	21,460	40,569	44,937	-4,368	105,040	122,132	-17,092	242,520	306,644

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2019	4,324	12,177	-7,853	3,433	6,283	-2,850	18,642	7,939	10,703	26,399	38,480

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2019	305	106	199	132	521	-389	2,504	2,314	190	2,941	26,308