

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		29-Mar-19	28-Mar-19	Change	29-Mar-19	(+/-)	28-Mar-19	(+/-)	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	
S50J19	Apr 2019	1,086.50	1,086.00	0.5 0.05 %	254	3.25 %	246	9.82 %	224	3.23 %	217	-6.06 %	231	
S50K19	May 2019	1,087.70	1,082.90	4.8 0.44 %	330	0.61 %	328	57.69 %	208	2.46 %	203	-2.40 %	208	
S50M19	Jun 2019	1,083.40	1,082.10	1.3 0.12 %	252,147	0.06 %	252,000	2.78 %	245,175	34.34 %	182,509	88.64 %	96,751	
S50U19	Sep 2019	1,080.20	1,078.50	1.7 0.16 %	15,712	7.69 %	14,590	12.22 %	13,001	20.38 %	10,800	10.41 %	9,782	
S50Z19	Dec 2019	1,079.40	1,078.00	1.4 0.13 %	4,895	3.75 %	4,718	0.92 %	4,675	6.64 %	4,384	5.46 %	4,157	
S50H20	Mar 2020	1,075.80	1,074.70	1.1 0.1 %	864	22.55 %	705	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									
			29-Mar-19	28-Mar-19	Change	29-Mar-19	(+/-)	28-Mar-19	(+/-)	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	
JASM19	Jun 2019	28,608	5.50	5.67	-0.17 -3.00 %	189,836	-7.93 %	206,187	5.58 %	195,286	150.49 %	77,961	2.08 %	76,375	
WHAM19	Jun 2019	21,036	4.16	4.18	-0.02 -0.48 %	43,830	45.35 %	30,154	4.54 %	28,845	13.12 %	25,499	14.70 %	22,232	
TRUEM19	Jun 2019	4,570	4.79	4.77	0.02 0.42 %	93,839	1.50 %	92,454	2.48 %	90,219	1.80 %	88,620	1.73 %	87,117	
STPIZ19	Dec 2019	4,000	6.33	6.13	0.20 3.26 %	12,501	47.05 %	8,501	21.43 %	7,001	16.66 %	6,001	20.00 %	5,001	
AMATAM19	Jun 2019	3,321	20.93	20.90	0.03 0.14 %	9,235	-4.14 %	9,634	20.26 %	8,011	21.25 %	6,607	43.51 %	4,604	
BLANDM19	Jun 2019	2,640	1.58	1.58	0.00 0.00 %	173,434	0.89 %	171,896	0.14 %	171,654	8.54 %	158,148	16.05 %	136,278	
CPALLM19	Jun 2019	2,129	73.83	73.35	0.48 0.65 %	8,639	5.74 %	8,170	1.30 %	8,065	6.34 %	7,584	23.76 %	6,128	
PTGM19	Jun 2019	2,082	10.15	10.10	0.05 0.50 %	12,779	11.05 %	11,507	0.00 %	11,507	105.78 %	5,592	-15.09 %	6,586	
TRUEZ19	Dec 2019	2,003	4.87	4.93	-0.06 -1.22 %	45,534	0.01 %	45,531	1.11 %	45,030	-6.24 %	48,029	2.46 %	46,878	
JASU19	Sep 2019	2,002	5.44	5.56	-0.12 -2.16 %	2,005	0.10 %	2,003	298.21 %	503	0.00 %	503	0.00 %	503	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*29-Mar-19	(+/-)	28-Mar-19	(+/-)	27-Mar-19	(+/-)	26-Mar-19	(+/-)	25-Mar-19	29-Mar-19	28-Mar-19	Change	
SIRIU19	Sep 2019	520	317,531	-0.16 %	318,031	0.00 %	318,026	0.79 %	315,526	3.51 %	304,826	1.31	1.29	0.02 1.55 %	
JASM19	Jun 2019	28,608	189,836	-7.93 %	206,187	5.58 %	195,286	150.49 %	77,961	2.08 %	76,375	5.50	5.67	-0.2 -3 %	
BLANDM19	Jun 2019	2,640	173,434	0.89 %	171,896	0.14 %	171,654	8.54 %	158,148	16.05 %	136,278	1.58	1.58	0 0 %	
TRUEM19	Jun 2019	4,570	93,839	1.50 %	92,454	2.48 %	90,219	1.80 %	88,620	1.73 %	87,117	4.79	4.77	0.02 0.42 %	
TMBM19	Jun 2019	1,677	75,864	2.15 %	74,264	2.74 %	72,281	1.61 %	71,135	6.34 %	66,891	2.02	2.02	0 0 %	
APU19	Sep 2019	1	51,554	0.00 %	51,555	0.00 %	51,555	0.98 %	51,055	1.43 %	50,334	6.60	6.56	0.04 0.61 %	
TRUEZ19	Dec 2019	2,003	45,534	0.01 %	45,531	1.11 %	45,030	-6.24 %	48,029	2.46 %	46,878	4.87	4.93	-0.06 -1.2 %	
WHAM19	Jun 2019	21,036	43,830	45.35 %	30,154	4.54 %	28,845	13.12 %	25,499	14.70 %	22,232	4.16	4.18	-0.02 -0.5 %	
SIRIM19	Jun 2019	134	43,259	0.12 %	43,205	-0.86 %	43,579	28.63 %	33,879	11.52 %	30,379	1.33	1.32	0.01 0.76 %	
LHM19	Jun 2019	9	42,250	0.00 %	42,251	0.00 %	42,251	0.48 %	42,051	0.48 %	41,851	10.51	10.46	0.05 0.48 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	6.25	0.20	3.31
STA	12.80	0.30	2.40
LPN	6.85	0.15	2.24
KTC	35.25	0.75	2.17
MINT	39.00	0.75	1.96
QH	2.96	0.04	1.37
BLAND	1.57	0.02	1.29
TASCO	15.80	0.20	1.28
PTT	48.00	0.50	1.05
TU	19.30	0.20	1.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	5.40	-0.35	-6.09
BEC	6.75	-0.10	-1.46
STEC	24.10	-0.30	-1.23
GLOBAL	17.30	-0.20	-1.14
MTC	44.00	-0.50	-1.12
CPF	25.50	-0.25	-0.97
DTAC	53.00	-0.50	-0.93
SCC	482.00	-4.00	-0.82
THAI	12.30	-0.10	-0.81
SCB	132.00	-1.00	-0.75

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
29/03/2019	38,946	43,464	-4,518	21,350	20,107	1,243	64,838	61,563	3,275	125,134	274,202

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2019	3,420	19,078	-15,658	14,901	16,340	-1,439	30,700	13,603	17,097	49,021	48,038

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2019	27	0	27	4,647	5,076	-429	935	533	402	5,609	23,510