

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Mar-19	06-Mar-19	Change	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19
S50H19	Mar 2019	1,082.50	1,074.60	7.9 0.74 %	237,189	-0.12 %	237,473	0.72 %	235,772	0.47 %	234,665	-2.68 %	241,136
S50J19	Apr 2019	1,079.40	1,072.00	7.4 0.69 %	229	17.44 %	195	20.37 %	162	5.19 %	154	0.00 %	154
S50K19	May 2019	1,076.10	1,070.70	5.4 0.5 %	194	0.52 %	193	2.66 %	188	0.00 %	188	3.87 %	181
S50M19	Jun 2019	1,077.90	1,070.60	7.3 0.68 %	34,877	2.79 %	33,929	3.89 %	32,660	0.82 %	32,395	4.70 %	30,940
S50U19	Sep 2019	1,074.00	1,066.80	7.2 0.67 %	7,637	-0.65 %	7,687	4.54 %	7,353	0.20 %	7,338	1.05 %	7,262
S50Z19	Dec 2019	1,074.20	1,066.80	7.4 0.69 %	3,925	-5.74 %	4,164	4.60 %	3,981	0.28 %	3,970	4.17 %	3,811

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Mar-19	06-Mar-19	Change	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19
SIRIH19	Mar 2019	19,149	1.33	1.28	0.05 3.91 %	158,374	-10.73 %	177,401	-0.51 %	178,314	-0.26 %	178,770	-0.02 %	178,813
BEMM19	Jun 2019	5,009	9.99	10.06	-0.07 -0.70 %	15,560	6.90 %	14,555	3.68 %	14,039	1.16 %	13,878	12.17 %	12,372
BTSM19	Jun 2019	4,500	10.40	10.14	0.26 2.56 %	154	-96.29 %	4,154	92.85 %	2,154	-19.45 %	2,674	-27.22 %	3,674
SIRIU19	Sep 2019	4,000	1.28	1.23	0.05 4.07 %	287,150	-1.37 %	291,150	0.00 %	291,150	0.00 %	291,150	0.00 %	291,150
TRUEM19	Jun 2019	2,568	4.86	4.84	0.02 0.41 %	96,098	1.05 %	95,095	1.40 %	93,779	3.59 %	90,533	5.89 %	85,498
CHGM19	Jun 2019	2,500	1.87	1.87	0.00 0.00 %	12,079	-3.97 %	12,579	26.55 %	9,940	0.01 %	9,939	17.79 %	8,438
BECM19	Jun 2019	2,394	6.85	6.61	0.24 3.63 %	5,586	48.88 %	3,752	5.93 %	3,542	29.41 %	2,737	3.79 %	2,637
BEAUTYM19	Jun 2019	2,207	6.70	6.55	0.15 2.29 %	4,934	0.00 %	4,934	2.05 %	4,835	-17.12 %	5,834	-13.18 %	6,720
TRUEZ19	Dec 2019	2,200	4.90	4.94	-0.04 -0.81 %	45,619	5.07 %	43,419	54.15 %	28,167	34.02 %	21,017	372.68 %	1,014
ITDM19	Jun 2019	2,003	2.28	2.25	0.03 1.33 %	12,688	11.51 %	11,378	13.99 %	9,982	1.06 %	9,877	-9.10 %	10,866

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	(+/-)	04-Mar-19	(+/-)	01-Mar-19	07-Mar-19	06-Mar-19	Change
SIRIU19	Sep 2019	4,000	287,150	-1.37 %	291,150	0.00 %	291,150	0.00 %	291,150	0.00 %	291,150	1.28	1.23	0.05 4.07 %
SIRIH19	Mar 2019	19,149	158,374	-10.73 %	177,401	-0.51 %	178,314	-0.26 %	178,770	-0.02 %	178,813	1.33	1.28	0.05 3.91 %
BLANDM19	Jun 2019	515	137,499	0.09 %	137,382	0.08 %	137,278	0.37 %	136,771	0.00 %	136,772	1.60	1.61	-0.01 -0.6 %
JASH19	Mar 2019	528	136,260	0.36 %	135,775	0.74 %	134,779	-0.37 %	135,275	-18.46 %	165,907	5.62	5.75	-0.1 -2.3 %
TRUEM19	Jun 2019	2,568	96,098	1.05 %	95,095	1.40 %	93,779	3.59 %	90,533	5.89 %	85,498	4.86	4.84	0.02 0.41 %
TMBH19	Mar 2019	621	77,530	0.65 %	77,032	0.57 %	76,598	-0.03 %	76,623	-0.02 %	76,637	2.23	2.22	0.01 0.45 %
JASM19	Jun 2019	1	70,460	0.00 %	70,459	-2.76 %	72,458	1.47 %	71,408	73.17 %	41,235	5.65	5.69	-0.04 -0.7 %
TRUEZ19	Dec 2019	2,200	45,619	5.07 %	43,419	54.15 %	28,167	34.02 %	21,017	372.68 %	1,014	4.90	4.94	-0.04 -0.8 %
TPIPLH19	Mar 2019	106	43,656	-0.16 %	43,724	1.15 %	43,225	1.17 %	42,725	-0.09 %	42,763	2.03	2.05	-0.02 -1 %
BANPUH19	Mar 2019	148	41,007	0.15 %	40,947	-0.98 %	41,354	-0.23 %	41,450	-1.45 %	42,058	16.26	16.26	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.95	0.35	5.30
SAMART	7.70	0.35	4.76
BJC	50.75	2.00	4.10
PTG	10.60	0.40	3.92
BEAUTY	6.90	0.25	3.76
VGI	7.75	0.20	2.65
CBG	58.50	1.50	2.63
KTC	30.25	0.75	2.54
STEC	22.40	0.50	2.28
SIRI	1.41	0.03	2.17

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	61.25	-0.75	-1.21
TU	18.50	-0.20	-1.07
JAS	5.65	-0.05	-0.88
STA	12.80	-0.10	-0.78
AP	7.00	-0.05	-0.71
TOP	71.75	-0.50	-0.69
BANPU	16.20	-0.10	-0.61
BEM	9.95	-0.05	-0.50
INTUCH	55.25	-0.25	-0.45
SCB	131.00	-0.50	-0.38

## 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
07/03/2019	55,957	42,933	13,024	38,445	45,144	-6,699	110,617	116,942	-6,325	205,019	284,051

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2019	1,404	4,097	-2,693	4,076	3,804	272	6,973	4,552	2,421	12,453	41,144

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2019	54	47	7	2,087	1,328	759	3,009	3,775	-766	5,150	23,057