

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Mar-19	08-Mar-19	Change	11-Mar-19	(+/-)	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	
S50H19	Mar 2019	1,071.40	1,079.70	-8.3 -0.77 %	247,242	1.85 %	242,763	2.35 %	237,189	-0.12 %	237,473	0.72 %	235,772	
S50J19	Apr 2019	1,070.20	1,073.50	-3.3 -0.31 %	206	-10.43 %	230	0.44 %	229	17.44 %	195	20.37 %	162	
S50K19	May 2019	1,069.10	1,075.50	-6.4 -0.6 %	207	5.61 %	196	1.03 %	194	0.52 %	193	2.66 %	188	
S50M19	Jun 2019	1,067.70	1,075.40	-7.7 -0.72 %	37,285	5.79 %	35,246	1.06 %	34,877	2.79 %	33,929	3.89 %	32,660	
S50U19	Sep 2019	1,063.80	1,071.60	-7.8 -0.73 %	8,058	5.26 %	7,655	0.24 %	7,637	-0.65 %	7,687	4.54 %	7,353	
S50Z19	Dec 2019	1,063.80	1,071.50	-7.7 -0.72 %	4,208	6.77 %	3,941	0.41 %	3,925	-5.74 %	4,164	4.60 %	3,981	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Mar-19	08-Mar-19	Change	11-Mar-19	(+/-)	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	
JASH19	Mar 2019	21,010	5.60	5.59	0.01 0.18 %	134,772	-0.74 %	135,777	-0.35 %	136,260	0.36 %	135,775	0.74 %	134,779	
SIRIH19	Mar 2019	9,579	1.32	1.31	0.01 0.76 %	145,858	-5.82 %	154,874	-2.21 %	158,374	-10.73 %	177,401	-0.51 %	178,314	
BTSM19	Jun 2019	9,002	10.77	10.46	0.31 2.96 %	7,154	519.93 %	1,154	349.35 %	154	-96.29 %	4,154	92.85 %	2,154	
KTCU19	Sep 2019	7,888	31.10	30.35	0.75 2.47 %	13,065	65.09 %	7,914	27.07 %	6,228	0.00 %	6,228	0.00 %	6,228	
SIRIZ19	Dec 2019	6,500	1.25	1.24	0.01 0.81 %	6,500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
MINTH19	Mar 2019	5,203	38.40	38.52	-0.12 -0.31 %	3,410	-57.42 %	8,009	-5.88 %	8,509	-4.27 %	8,889	0.05 %	8,885	
BANPUH19	Mar 2019	5,169	16.00	16.20	-0.20 -1.23 %	36,412	-11.21 %	41,009	0.00 %	41,007	0.15 %	40,947	-0.98 %	41,354	
BANPUZ19	Dec 2019	4,600	15.70	16.17	-0.47 -2.91 %	5,061	997.83 %	461	0.22 %	460	0.00 %	460	0.00 %	460	
MINTZ19	Dec 2019	4,500	38.62	38.74	-0.12 -0.31 %	6,102	280.90 %	1,602	45.37 %	1,102	0.00 %	1,102	0.00 %	1,102	
PTGM19	Jun 2019	3,810	10.42	10.38	0.04 0.39 %	3,906	-15.05 %	4,598	21.10 %	3,797	2.76 %	3,695	0.00 %	3,695	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Mar-19	(+/-)	08-Mar-19	(+/-)	07-Mar-19	(+/-)	06-Mar-19	(+/-)	05-Mar-19	11-Mar-19	08-Mar-19	Change	
SIRIU19	Sep 2019	40	288,190	0.01 %	288,150	0.35 %	287,150	-1.37 %	291,150	0.00 %	291,150	1.27	1.26	0.01 0.79 %	
SIRIH19	Mar 2019	9,579	145,858	-5.82 %	154,874	-2.21 %	158,374	-10.73 %	177,401	-0.51 %	178,314	1.32	1.31	0.01 0.76 %	
BLANDM19	Jun 2019	315	139,134	0.12 %	138,970	1.07 %	137,499	0.09 %	137,382	0.08 %	137,278	1.62	1.62	0 0 %	
JASH19	Mar 2019	21,010	134,772	-0.74 %	135,777	-0.35 %	136,260	0.36 %	135,775	0.74 %	134,779	5.60	5.59	0.01 0.18 %	
TRUEM19	Jun 2019	1,017	97,102	1.03 %	96,113	0.02 %	96,098	1.05 %	95,095	1.40 %	93,779	4.85	4.85	0 0 %	
BLANDH19	Mar 2019	931	82,108	0.18 %	81,963	0.00 %	81,965	-0.01 %	81,973	0.05 %	81,930	1.60	1.61	-0.01 -0.6 %	
TMBH19	Mar 2019	7	78,026	0.00 %	78,025	0.64 %	77,530	0.65 %	77,032	0.57 %	76,598	2.23	2.24	-0.01 -0.5 %	
JASM19	Jun 2019	2,001	68,965	-2.82 %	70,964	0.72 %	70,460	0.00 %	70,459	-2.76 %	72,458	5.60	5.59	0.01 0.18 %	
TRUEZ19	Dec 2019	0	48,619	0.00 %	48,619	6.58 %	45,619	5.07 %	43,419	54.15 %	28,167	4.85	4.84	0.01 0.21 %	
TPIPLH19	Mar 2019	15	43,645	0.01 %	43,642	-0.03 %	43,656	-0.16 %	43,724	1.15 %	43,225	2.02	2.02	0 0 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.05	0.51	11.23
TTCL	7.10	0.30	4.41
KTC	31.25	0.75	2.46
JAS	5.65	0.10	1.80
CBG	58.25	1.00	1.75
STA	13.00	0.20	1.56
BEC	6.70	0.10	1.52
DTAC	52.25	0.75	1.46
INTUCH	55.00	0.75	1.38
BCH	15.90	0.20	1.27

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSH	18.00	-1.20	-6.25
GPSC	59.00	-2.00	-3.28
KCE	25.00	-0.75	-2.91
TASCO	16.40	-0.40	-2.38
TOP	69.50	-1.50	-2.11
QH	2.98	-0.06	-1.97
SAMART	7.60	-0.15	-1.94
IRPC	5.75	-0.10	-1.71
MTC	43.50	-0.75	-1.69
THAI	12.60	-0.20	-1.56

## 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
11/03/2019	37,385	48,632	-11,247	30,172	27,996	2,176	93,965	84,894	9,071	161,522	297,206

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2019	4,850	2,975	1,875	4,837	4,032	805	8,339	11,019	-2,680	18,026	38,994

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2019	112	117	-5	2,694	2,410	284	4,823	5,102	-279	7,629	22,543