

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------|--------|---------------|---------|-----------|---------|-----------|----------|-----------|--------|-----------|
| | | 13-Mar-19 | 12-Mar-19 | Change | | 13-Mar-19 | (+/-) | 12-Mar-19 | (+/-) | 11-Mar-19 | (+/-) | 08-Mar-19 | (+/-) | 07-Mar-19 |
| S50H19 | Mar 2019 | 1,088.10 | 1,076.80 | 11.3 | 1.05 % | 256,478 | 3.69 % | 247,347 | 0.04 % | 247,242 | 1.85 % | 242,763 | 2.35 % | 237,189 |
| S50J19 | Apr 2019 | 1,084.50 | 1,075.70 | 8.8 | 0.82 % | 206 | 0.00 % | 206 | 0.00 % | 206 | -10.43 % | 230 | 0.44 % | 229 |
| S50M19 | Jun 2019 | 1,083.50 | 1,072.80 | 10.7 | 1 % | 38,378 | 2.55 % | 37,422 | 0.37 % | 37,285 | 5.79 % | 35,246 | 1.06 % | 34,877 |
| S50U19 | Sep 2019 | 1,079.60 | 1,068.90 | 10.7 | 1 % | 8,110 | 1.73 % | 7,972 | -1.07 % | 8,058 | 5.26 % | 7,655 | 0.24 % | 7,637 |
| S50Z19 | Dec 2019 | 1,080.00 | 1,068.80 | 11.2 | 1.05 % | 3,751 | -7.68 % | 4,063 | -3.45 % | 4,208 | 6.77 % | 3,941 | 0.41 % | 3,925 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|--------|--------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
| | | | 13-Mar-19 | 12-Mar-19 | Change | | 13-Mar-19 | (+/-) | 12-Mar-19 | (+/-) | 11-Mar-19 | (+/-) | 08-Mar-19 | (+/-) | 07-Mar-19 |
| SIRIH19 | Mar 2019 | 21,248 | 1.31 | 1.30 | 0.01 | 0.77 % | 130,929 | -8.83 % | 143,604 | -1.55 % | 145,858 | -5.82 % | 154,874 | -2.21 % | 158,374 |
| TRUEM19 | Jun 2019 | 13,127 | 4.84 | 4.81 | 0.03 | 0.62 % | 84,076 | -10.52 % | 93,965 | -3.23 % | 97,102 | 1.03 % | 96,113 | 0.02 % | 96,098 |
| BLANDM19 | Jun 2019 | 11,029 | 1.60 | 1.60 | 0.00 | 0.00 % | 128,843 | -7.87 % | 139,855 | 0.52 % | 139,134 | 0.12 % | 138,970 | 1.07 % | 137,499 |
| BECM19 | Jun 2019 | 5,175 | 6.90 | 6.50 | 0.40 | 6.15 % | 3,744 | -20.59 % | 4,715 | 0.62 % | 4,686 | -14.83 % | 5,502 | -1.50 % | 5,586 |
| TMBM19 | Jun 2019 | 4,634 | 2.13 | 2.11 | 0.02 | 0.95 % | 24,592 | -5.82 % | 26,111 | 31.97 % | 19,786 | 5.36 % | 18,780 | -2.56 % | 19,274 |
| CKPM19 | Jun 2019 | 4,094 | 4.85 | 4.78 | 0.07 | 1.46 % | 11,704 | 21.21 % | 9,656 | -0.03 % | 9,659 | 0.07 % | 9,652 | 11.61 % | 8,648 |
| PLANBM19 | Jun 2019 | 3,521 | 6.38 | 6.20 | 0.18 | 2.90 % | 5,640 | 166.16 % | 2,119 | 0.09 % | 2,117 | 0.00 % | 2,117 | 0.00 % | 2,117 |
| CHGM19 | Jun 2019 | 2,506 | 1.87 | 1.84 | 0.03 | 1.63 % | 13,694 | 12.31 % | 12,193 | -6.78 % | 13,080 | 8.28 % | 12,080 | 0.01 % | 12,079 |
| IRPCM19 | Jun 2019 | 2,061 | 5.77 | 5.76 | 0.01 | 0.17 % | 13,599 | 8.05 % | 12,586 | 4.34 % | 12,062 | 9.05 % | 11,061 | -10.57 % | 12,368 |
| TPIPLM19 | Jun 2019 | 2,042 | 2.04 | 2.03 | 0.01 | 0.49 % | 8,851 | 13.34 % | 7,809 | 0.03 % | 7,807 | 7.58 % | 7,257 | 7.53 % | 6,749 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------|--------|
| | | | *13-Mar-19 | (+/-) | 12-Mar-19 | (+/-) | 11-Mar-19 | (+/-) | 08-Mar-19 | (+/-) | 07-Mar-19 | 13-Mar-19 | 12-Mar-19 | Change | |
| SIRIU19 | Sep 2019 | 0 | 288,190 | 0.00 % | 288,190 | 0.00 % | 288,190 | 0.01 % | 288,150 | 0.35 % | 287,150 | 1.26 | 1.25 | 0.01 | 0.8 % |
| JASH19 | Mar 2019 | 59 | 131,265 | -0.01 % | 131,275 | -2.59 % | 134,772 | -0.74 % | 135,777 | -0.35 % | 136,260 | 5.64 | 5.64 | 0 | 0 % |
| SIRIH19 | Mar 2019 | 21,248 | 130,929 | -8.83 % | 143,604 | -1.55 % | 145,858 | -5.82 % | 154,874 | -2.21 % | 158,374 | 1.31 | 1.30 | 0.01 | 0.77 % |
| BLANDM19 | Jun 2019 | 11,029 | 128,843 | -7.87 % | 139,855 | 0.52 % | 139,134 | 0.12 % | 138,970 | 1.07 % | 137,499 | 1.60 | 1.60 | 0 | 0 % |
| TRUEM19 | Jun 2019 | 13,127 | 84,076 | -10.52 % | 93,965 | -3.23 % | 97,102 | 1.03 % | 96,113 | 0.02 % | 96,098 | 4.84 | 4.81 | 0.03 | 0.62 % |
| BLANDH19 | Mar 2019 | 276 | 82,067 | -0.11 % | 82,158 | 0.06 % | 82,108 | 0.18 % | 81,963 | 0.00 % | 81,965 | 1.59 | 1.60 | -0.01 | -0.6 % |
| JASM19 | Jun 2019 | 1,564 | 71,530 | -1.97 % | 72,966 | 5.80 % | 68,965 | -2.82 % | 70,964 | 0.72 % | 70,460 | 5.60 | 5.69 | -0.09 | -1.6 % |
| TMBH19 | Mar 2019 | 1,434 | 63,714 | -1.94 % | 64,977 | -16.72 % | 78,026 | 0.00 % | 78,025 | 0.64 % | 77,530 | 2.17 | 2.15 | 0.02 | 0.93 % |
| APU19 | Sep 2019 | 0 | 50,334 | 0.00 % | 50,334 | 0.00 % | 50,334 | 0.00 % | 50,334 | 0.00 % | 50,334 | 6.67 | 6.55 | 0.1 | 1.83 % |
| TRUEZ19 | Dec 2019 | 1 | 50,270 | 0.00 % | 50,269 | 3.39 % | 48,619 | 0.00 % | 48,619 | 6.58 % | 45,619 | 4.90 | 4.90 | 0 | 0 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| BEC | 7.10 | 0.40 | 5.97 |
| SAMART | 8.15 | 0.35 | 4.49 |
| CPF | 26.00 | 1.00 | 4.00 |
| MTC | 45.50 | 1.50 | 3.41 |
| PLANB | 6.40 | 0.20 | 3.23 |
| STA | 13.30 | 0.40 | 3.10 |
| AOT | 68.75 | 1.75 | 2.61 |
| SAWAD | 51.00 | 1.25 | 2.51 |
| LPN | 6.80 | 0.15 | 2.26 |
| CKP | 4.84 | 0.10 | 2.11 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| TASCO | 15.90 | -0.60 | -3.64 |
| CBG | 59.25 | -0.75 | -1.25 |
| IVL | 48.25 | -0.50 | -1.03 |
| TPIPL | 2.02 | -0.02 | -0.98 |
| AAV | 4.16 | -0.04 | -0.95 |
| GPSC | 57.75 | -0.50 | -0.86 |
| BCP | 32.25 | -0.25 | -0.77 |
| PSH | 17.80 | -0.10 | -0.56 |
| ICHI | 3.70 | -0.02 | -0.54 |
| BH | 180.00 | -0.50 | -0.28 |

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 |
| 13/03/2019 | 50,363 | 45,655 | 4,708 | 39,945 | 44,312 | -4,367 | 98,907 | 99,248 | -341 | 189,215 | 307,135 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 13/03/2019 | 5,297 | 1,239 | 4,058 | 4,227 | 3,340 | 887 | 5,072 | 10,017 | -4,945 | 14,596 | 37,123 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|-------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 13/03/2019 | 57 | 69 | -12 | 1,536 | 1,125 | 411 | 2,132 | 2,531 | -399 | 3,725 | 23,589 |