

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | | |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|---------|-----------|----------|-----------|---------|-----------|--|
| | | 21-Mar-19 | 20-Mar-19 | Change | 21-Mar-19 | (+/-) | 20-Mar-19 | (+/-) | 19-Mar-19 | (+/-) | 18-Mar-19 | (+/-) | 15-Mar-19 | |
| S50H19 | Mar 2019 | 1,086.70 | 1,082.50 | 4.2 0.39 % | 250,507 | -0.38 % | 251,461 | -2.32 % | 257,446 | -1.69 % | 261,866 | 1.18 % | 258,824 | |
| S50J19 | Apr 2019 | 1,084.30 | 1,082.10 | 2.2 0.2 % | 203 | 0.00 % | 203 | 0.00 % | 203 | 0.50 % | 202 | 0.00 % | 202 | |
| S50K19 | May 2019 | 1,085.50 | 1,080.30 | 5.2 0.48 % | 211 | -0.47 % | 212 | 0.47 % | 211 | -0.47 % | 212 | 0.47 % | 211 | |
| S50M19 | Jun 2019 | 1,082.90 | 1,078.40 | 4.5 0.42 % | 61,365 | 10.04 % | 55,767 | 6.74 % | 52,247 | 7.91 % | 48,415 | 13.84 % | 42,529 | |
| S50U19 | Sep 2019 | 1,078.20 | 1,074.40 | 3.8 0.35 % | 9,246 | 0.37 % | 9,212 | -1.72 % | 9,373 | 4.03 % | 9,010 | 4.60 % | 8,614 | |
| S50Z19 | Dec 2019 | 1,078.50 | 1,074.50 | 4 0.37 % | 3,504 | -2.61 % | 3,598 | 0.84 % | 3,568 | -12.33 % | 4,070 | 6.18 % | 3,833 | |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|--|
| | | | 21-Mar-19 | 20-Mar-19 | Change | 21-Mar-19 | (+/-) | 20-Mar-19 | (+/-) | 19-Mar-19 | (+/-) | 18-Mar-19 | (+/-) | 15-Mar-19 | |
| SIRIH19 | Mar 2019 | 31,580 | 1.31 | 1.29 | 0.02 1.55 % | 30,687 | -50.64 % | 62,174 | -29.97 % | 88,777 | -0.11 % | 88,874 | -0.38 % | 89,210 | |
| SIRIZ19 | Dec 2019 | 25,000 | 1.24 | 1.22 | 0.02 1.64 % | 89,795 | 38.58 % | 64,795 | 25.10 % | 51,795 | 0.00 % | 51,795 | 0.00 % | 51,795 | |
| DELTAM19 | Jun 2019 | 10,229 | 70.23 | 70.22 | 0.01 0.01 % | 5 | -99.95 % | 10,234 | 33.03 % | 7,693 | 0.00 % | 7,693 | 185.67 % | 2,693 | |
| SIRIM19 | Jun 2019 | 7,501 | 1.29 | 1.27 | 0.02 1.57 % | 27,835 | 27.48 % | 21,835 | 2.34 % | 21,335 | -0.25 % | 21,388 | -0.31 % | 21,455 | |
| WHAM19 | Jun 2019 | 6,330 | 4.17 | 4.15 | 0.02 0.48 % | 19,726 | -3.59 % | 20,461 | -4.59 % | 21,446 | 10.46 % | 19,416 | 2.74 % | 18,898 | |
| PLANBM19 | Jun 2019 | 5,505 | 6.45 | 6.46 | -0.01 -0.15 % | 16,612 | 49.56 % | 11,107 | -8.15 % | 12,092 | 0.01 % | 12,091 | -6.21 % | 12,891 | |
| APH19 | Mar 2019 | 4,200 | 6.79 | 6.83 | -0.04 -0.59 % | 2,514 | -62.57 % | 6,717 | -39.03 % | 11,017 | 0.00 % | 11,017 | 0.00 % | 11,017 | |
| APZ19 | Dec 2019 | 4,200 | 6.59 | 6.63 | -0.04 -0.60 % | 23,105 | 22.22 % | 18,905 | 29.44 % | 14,605 | 0.00 % | 14,605 | 0.00 % | 14,605 | |
| CKPH19 | Mar 2019 | 4,062 | 4.84 | 4.77 | 0.07 1.47 % | 3,711 | -52.11 % | 7,749 | 0.00 % | 7,749 | -6.05 % | 8,248 | -0.34 % | 8,276 | |
| CKPU19 | Sep 2019 | 4,000 | 4.87 | 4.80 | 0.07 1.46 % | 5,595 | 250.78 % | 1,595 | 0.00 % | 1,595 | 0.00 % | 1,595 | 0.00 % | 1,595 | |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | | | Settle Price | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|-----------|--------------|--------------|--|
| | | | *21-Mar-19 | (+/-) | 20-Mar-19 | (+/-) | 19-Mar-19 | (+/-) | 18-Mar-19 | (+/-) | 15-Mar-19 | 21-Mar-19 | 20-Mar-19 | Change | |
| SIRIU19 | Sep 2019 | 60 | 304,708 | 0.01 % | 304,688 | 5.03 % | 290,087 | 0.06 % | 289,925 | 0.16 % | 289,476 | 1.29 | 1.30 | -0.01 -0.8 % | |
| JASH19 | Mar 2019 | 671 | 130,400 | -0.49 % | 131,048 | 0.00 % | 131,048 | 0.00 % | 131,048 | -0.08 % | 131,155 | 5.70 | 5.65 | 0.05 0.88 % | |
| BLANDM19 | Jun 2019 | 3 | 128,533 | 0.00 % | 128,531 | 0.01 % | 128,519 | 0.00 % | 128,514 | -0.32 % | 128,929 | 1.63 | 1.62 | 0.01 0.62 % | |
| SIRIZ19 | Dec 2019 | 25,000 | 89,795 | 38.58 % | 64,795 | 25.10 % | 51,795 | 0.00 % | 51,795 | 0.00 % | 51,795 | 1.24 | 1.22 | 0.02 1.64 % | |
| TRUEM19 | Jun 2019 | 1,647 | 85,022 | 0.71 % | 84,420 | 1.35 % | 83,294 | 0.79 % | 82,645 | -1.83 % | 84,184 | 4.83 | 4.83 | 0 0 % | |
| BLANDH19 | Mar 2019 | 1,000 | 78,166 | -1.26 % | 79,166 | 0.00 % | 79,167 | 0.00 % | 79,168 | -1.64 % | 80,488 | 1.61 | 1.61 | 0 0 % | |
| JASM19 | Jun 2019 | 654 | 68,623 | -0.79 % | 69,168 | 0.00 % | 69,168 | 0.15 % | 69,063 | 0.14 % | 68,965 | 5.68 | 5.65 | 0.03 0.53 % | |
| TMBH19 | Mar 2019 | 244 | 62,659 | 0.01 % | 62,652 | -1.61 % | 63,678 | -0.01 % | 63,684 | -0.03 % | 63,705 | 2.09 | 2.13 | -0.04 -1.9 % | |
| TRUEZ19 | Dec 2019 | 202 | 49,876 | -0.40 % | 50,075 | -0.39 % | 50,273 | -0.98 % | 50,772 | -0.97 % | 51,271 | 4.96 | 4.93 | 0.03 0.61 % | |
| BANPUM19 | Jun 2019 | 390 | 35,656 | 0.77 % | 35,382 | 0.01 % | 35,378 | 0.15 % | 35,326 | 1.01 % | 34,973 | 15.79 | 15.85 | -0.06 -0.4 % | |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|------|
| | | (Baht) | (%) |
| STPI | 5.70 | 0.40 | 7.55 |
| TOP | 71.75 | 2.00 | 2.87 |
| BCH | 16.90 | 0.40 | 2.42 |
| GLOBAL | 17.80 | 0.40 | 2.30 |
| INTUCH | 57.00 | 1.25 | 2.24 |
| PTTEP | 124.00 | 2.50 | 2.06 |
| DTAC | 50.75 | 1.00 | 2.01 |
| KTB | 19.00 | 0.30 | 1.60 |
| IVL | 49.00 | 0.75 | 1.55 |
| BEC | 6.80 | 0.10 | 1.49 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| LPN | 6.65 | -0.20 | -2.92 |
| TASCO | 15.30 | -0.40 | -2.55 |
| EPG | 6.40 | -0.15 | -2.29 |
| TMB | 2.08 | -0.04 | -1.89 |
| BTS | 10.60 | -0.20 | -1.85 |
| CBG | 57.50 | -0.50 | -0.86 |
| ROBINS | 57.50 | -0.50 | -0.86 |
| CPALL | 75.50 | -0.50 | -0.66 |
| SAMART | 7.55 | -0.05 | -0.66 |
| SPALI | 18.30 | -0.10 | -0.54 |

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 |
| 21/03/2019 | 33,955 | 38,328 | -4,373 | 35,852 | 34,628 | 1,224 | 82,196 | 79,047 | 3,149 | 152,003 | 325,036 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-------|--------------------|--------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 21/03/2019 | 10,474 | 5,014 | 5,460 | 12,457 | 11,329 | 1,128 | 14,102 | 20,690 | -6,588 | 37,033 | 36,636 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|-------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 21/03/2019 | 7 | 0 | 7 | 587 | 302 | 285 | 2,203 | 2,495 | -292 | 2,797 | 25,539 |