

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Mar-19	21-Mar-19	Change	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	(+/-)	19-Mar-19	(+/-)	18-Mar-19
S50H19	Mar 2019	1,096.70	1,086.70	10 0.92 %	255,274	1.90 %	250,507	-0.38 %	251,461	-2.32 %	257,446	-1.69 %	261,866
S50J19	Apr 2019	1,094.20	1,084.30	9.9 0.91 %	201	-0.99 %	203	0.00 %	203	0.00 %	203	0.50 %	202
S50K19	May 2019	1,089.00	1,085.50	3.5 0.32 %	207	-1.90 %	211	-0.47 %	212	0.47 %	211	-0.47 %	212
S50M19	Jun 2019	1,092.70	1,082.90	9.8 0.9 %	65,965	7.50 %	61,365	10.04 %	55,767	6.74 %	52,247	7.91 %	48,415
S50U19	Sep 2019	1,088.30	1,078.20	10.1 0.94 %	9,325	0.85 %	9,246	0.37 %	9,212	-1.72 %	9,373	4.03 %	9,010
S50Z19	Dec 2019	1,088.30	1,078.50	9.8 0.91 %	3,703	5.68 %	3,504	-2.61 %	3,598	0.84 %	3,568	-12.33 %	4,070

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Mar-19	21-Mar-19	Change	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	(+/-)	19-Mar-19	(+/-)	18-Mar-19
TMBH19	Mar 2019	14,931	2.10	2.09	0.01 0.48 %	47,751	-23.79 %	62,659	0.01 %	62,652	-1.61 %	63,678	-0.01 %	63,684
JASM19	Jun 2019	12,358	5.88	5.68	0.20 3.52 %	74,354	8.35 %	68,623	-0.79 %	69,168	0.00 %	69,168	0.15 %	69,063
CKPM19	Jun 2019	10,623	4.93	4.85	0.08 1.65 %	16,305	50.53 %	10,832	1.11 %	10,713	2.38 %	10,464	6.96 %	9,783
TMBM19	Jun 2019	8,843	2.07	2.05	0.02 0.98 %	38,262	29.65 %	29,511	3.66 %	28,469	1.86 %	27,949	-3.36 %	28,922
BLANDH19	Mar 2019	8,530	1.61	1.61	0.00 0.00 %	69,661	-10.88 %	78,166	-1.26 %	79,166	0.00 %	79,167	0.00 %	79,168
BLANDZ19	Dec 2019	8,002	1.62	1.56	0.06 3.85 %	16,200	97.61 %	8,198	0.00 %	8,198	0.00 %	8,198	0.00 %	8,198
CBGH19	Mar 2019	6,470	57.25	57.40	-0.15 -0.26 %	2,353	-66.51 %	7,027	-0.72 %	7,078	-0.20 %	7,092	0.84 %	7,033
WHAM19	Jun 2019	6,389	4.20	4.17	0.03 0.72 %	23,050	16.85 %	19,726	-3.59 %	20,461	-4.59 %	21,446	10.46 %	19,416
BEAUTYM19	Jun 2019	4,512	6.61	6.56	0.05 0.76 %	10,945	28.24 %	8,535	-11.28 %	9,620	-5.20 %	10,148	1.00 %	10,048
CBGZ19	Dec 2019	4,495	57.43	57.58	-0.15 -0.26 %	4,502	574.07 %	27	0.00 %	27	0.00 %	27	-88.05 %	226

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	(+/-)	19-Mar-19	(+/-)	18-Mar-19	22-Mar-19	21-Mar-19	Change
SIRIU19	Sep 2019	118	304,826	0.04 %	304,708	0.01 %	304,688	5.03 %	290,087	0.06 %	289,925	1.30	1.29	0.01 0.78 %
BLANDM19	Jun 2019	867	129,278	0.58 %	128,533	0.00 %	128,531	0.01 %	128,519	0.00 %	128,514	1.63	1.63	0 0 %
JASH19	Mar 2019	4,084	126,338	-3.12 %	130,400	-0.49 %	131,048	0.00 %	131,048	0.00 %	131,048	5.93	5.70	0.2 4.04 %
SIRIZ19	Dec 2019	0	89,795	0.00 %	89,795	38.58 %	64,795	25.10 %	51,795	0.00 %	51,795	1.25	1.24	0.01 0.81 %
TRUEM19	Jun 2019	3,137	86,087	1.25 %	85,022	0.71 %	84,420	1.35 %	83,294	0.79 %	82,645	4.85	4.83	0.02 0.41 %
JASM19	Jun 2019	12,358	74,354	8.35 %	68,623	-0.79 %	69,168	0.00 %	69,168	0.15 %	69,063	5.88	5.68	0.2 3.52 %
BLANDH19	Mar 2019	8,530	69,661	-10.88 %	78,166	-1.26 %	79,166	0.00 %	79,167	0.00 %	79,168	1.61	1.61	0 0 %
TRUEZ19	Dec 2019	1	49,877	0.00 %	49,876	-0.40 %	50,075	-0.39 %	50,273	-0.98 %	50,772	5.02	4.96	0.06 1.21 %
TMBH19	Mar 2019	14,931	47,751	-23.79 %	62,659	0.01 %	62,652	-1.61 %	63,678	-0.01 %	63,684	2.10	2.09	0.01 0.48 %
TMBM19	Jun 2019	8,843	38,262	29.65 %	29,511	3.66 %	28,469	1.86 %	27,949	-3.36 %	28,922	2.07	2.05	0.02 0.98 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	5.95	0.25	4.39
LH	10.70	0.40	3.88
STPI	5.90	0.20	3.51
SCB	135.00	4.00	3.05
BTS	10.90	0.30	2.83
PTTEP	126.50	2.50	2.02
DTAC	51.75	1.00	1.97
CPF	26.25	0.50	1.94
TMB	2.12	0.04	1.92
BANPU	16.30	0.30	1.88

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.60	-0.20	-2.94
PTG	10.00	-0.20	-1.96
PLANB	6.40	-0.10	-1.54
TCAP	55.75	-0.75	-1.33
TPIPL	2.02	-0.02	-0.98
SAWAD	53.00	-0.50	-0.93
CBG	57.00	-0.50	-0.87
HANA	30.75	-0.25	-0.81
BEAUTY	6.65	-0.05	-0.75
GUNKUL	3.16	-0.02	-0.63

## 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
22/03/2019	59,358	52,956	6,402	40,537	45,948	-5,411	85,718	86,709	-991	185,613	334,675

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2019	4,199	9,653	-5,454	11,358	12,760	-1,402	17,535	10,679	6,856	33,092	37,519

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2019	0	0	0	736	294	442	1,752	2,194	-442	2,488	26,471