

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Mar-19	22-Mar-19	Change	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	(+/-)	19-Mar-19
S50H19	Mar 2019	1,082.10	1,096.70	-14.6 -1.33 %	233,869	-8.39 %	255,274	1.90 %	250,507	-0.38 %	251,461	-2.32 %	257,446
S50J19	Apr 2019	1,078.00	1,094.20	-16.2 -1.48 %	231	14.93 %	201	-0.99 %	203	0.00 %	203	0.00 %	203
S50K19	May 2019	1,080.00	1,089.00	-9 -0.83 %	208	0.48 %	207	-1.90 %	211	-0.47 %	212	0.47 %	211
S50M19	Jun 2019	1,077.80	1,092.70	-14.9 -1.36 %	96,751	46.67 %	65,965	7.50 %	61,365	10.04 %	55,767	6.74 %	52,247
S50U19	Sep 2019	1,073.90	1,088.30	-14.4 -1.32 %	9,782	4.90 %	9,325	0.85 %	9,246	0.37 %	9,212	-1.72 %	9,373
S50Z19	Dec 2019	1,074.20	1,088.30	-14.1 -1.3 %	4,157	12.26 %	3,703	5.68 %	3,504	-2.61 %	3,598	0.84 %	3,568

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Mar-19	22-Mar-19	Change	25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	(+/-)	19-Mar-19
TMBM19	Jun 2019	30,642	2.05	2.07	-0.02 -0.97 %	66,891	74.82 %	38,262	29.65 %	29,511	3.66 %	28,469	1.86 %	27,949
TMBH19	Mar 2019	30,538	2.08	2.10	-0.02 -0.95 %	17,243	-63.89 %	47,751	-23.79 %	62,659	0.01 %	62,652	-1.61 %	63,678
TRUEZ19	Dec 2019	12,001	4.98	5.02	-0.04 -0.80 %	46,878	-6.01 %	49,877	0.00 %	49,876	-0.40 %	50,075	-0.39 %	50,273
LHM19	Jun 2019	11,500	10.46	10.43	0.03 0.29 %	41,851	33.49 %	31,351	-2.78 %	32,249	0.31 %	32,149	0.63 %	31,949
LHH19	Mar 2019	10,700	10.60	10.57	0.03 0.28 %	2,504	-81.04 %	13,204	-2.24 %	13,507	0.00 %	13,507	0.00 %	13,507
WHAM19	Jun 2019	7,303	4.16	4.20	-0.04 -0.95 %	22,232	-3.55 %	23,050	16.85 %	19,726	-3.59 %	20,461	-4.59 %	21,446
CKPM19	Jun 2019	7,200	4.86	4.93	-0.07 -1.42 %	15,484	-5.04 %	16,305	50.53 %	10,832	1.11 %	10,713	2.38 %	10,464
BLANDM19	Jun 2019	7,000	1.57	1.63	-0.06 -3.68 %	136,278	5.41 %	129,278	0.58 %	128,533	0.00 %	128,531	0.01 %	128,519
IRPCM19	Jun 2019	6,405	5.71	5.82	-0.11 -1.89 %	19,178	31.62 %	14,571	5.08 %	13,866	-3.36 %	14,348	-6.47 %	15,341
BLANDH19	Mar 2019	6,216	1.59	1.61	-0.02 -1.24 %	63,461	-8.90 %	69,661	-10.88 %	78,166	-1.26 %	79,166	0.00 %	79,167

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Mar-19	(+/-)	22-Mar-19	(+/-)	21-Mar-19	(+/-)	20-Mar-19	(+/-)	19-Mar-19	25-Mar-19	22-Mar-19	Change
SIRIU19	Sep 2019	7	304,826	0.00 %	304,826	0.04 %	304,708	0.01 %	304,688	5.03 %	290,087	1.29	1.30	-0.01 -0.8 %
BLANDM19	Jun 2019	7,000	136,278	5.41 %	129,278	0.58 %	128,533	0.00 %	128,531	0.01 %	128,519	1.57	1.63	-0.06 -3.7 %
JASH19	Mar 2019	5,672	120,781	-4.40 %	126,338	-3.12 %	130,400	-0.49 %	131,048	0.00 %	131,048	5.86	5.93	-0.07 -1.2 %
SIRIZ19	Dec 2019	0	89,795	0.00 %	89,795	0.00 %	89,795	38.58 %	64,795	25.10 %	51,795	1.23	1.25	-0.02 -1.6 %
TRUEM19	Jun 2019	6,137	87,117	1.20 %	86,087	1.25 %	85,022	0.71 %	84,420	1.35 %	83,294	4.81	4.85	-0.04 -0.8 %
JASM19	Jun 2019	4,577	76,375	2.72 %	74,354	8.35 %	68,623	-0.79 %	69,168	0.00 %	69,168	5.78	5.88	-0.1 -1.7 %
TMBM19	Jun 2019	30,642	66,891	74.82 %	38,262	29.65 %	29,511	3.66 %	28,469	1.86 %	27,949	2.05	2.07	-0.02 -1 %
BLANDH19	Mar 2019	6,216	63,461	-8.90 %	69,661	-10.88 %	78,166	-1.26 %	79,166	0.00 %	79,167	1.59	1.61	-0.02 -1.2 %
TRUEZ19	Dec 2019	12,001	46,878	-6.01 %	49,877	0.00 %	49,876	-0.40 %	50,075	-0.39 %	50,273	4.98	5.02	-0.04 -0.8 %
LHM19	Jun 2019	11,500	41,851	33.49 %	31,351	-2.78 %	32,249	0.31 %	32,149	0.63 %	31,949	10.46	10.43	0.03 0.29 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	23.70	0.70	3.04
STPI	6.05	0.15	2.54
PLANB	6.50	0.10	1.56
EGCO	286.00	3.00	1.06
BEM	10.20	0.10	0.99
MAJOR	28.00	0.25	0.90
KTC	34.25	0.00	0.00
VGI	7.85	0.00	0.00
CK	25.25	0.00	0.00
QH	2.92	0.00	0.00
TVO	26.75	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	17.20	-0.80	-4.44
ICHI	3.52	-0.14	-3.83
MTC	44.75	-1.50	-3.24
IVL	48.25	-1.50	-3.02
KCE	24.20	-0.70	-2.81
ITD	2.20	-0.06	-2.65
CPALL	74.00	-2.00	-2.63
IRPC	5.70	-0.15	-2.56
PTG	9.75	-0.25	-2.50
ADVANC	181.50	-4.50	-2.42

## 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
25/03/2019	142,648	158,994	-16,346	69,761	58,357	11,404	136,544	131,602	4,942	348,953	344,998

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2019	3,716	3,680	36	3,802	3,323	479	7,259	7,774	-515	14,777	36,672

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2019	2	0	2	725	637	88	2,595	2,685	-90	3,322	27,040