

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 01-Apr-19    | 29-Mar-19 | Change     | 01-Apr-19     | (+/-)   | 29-Mar-19 | (+/-)   | 28-Mar-19 | (+/-)   | 27-Mar-19 | (+/-)   | 26-Mar-19 |
| S50J19                 | Apr 2019          | 1,090.60     | 1,086.50  | 4.1 0.38 % | 250           | -1.57 % | 254       | 3.25 %  | 246       | 9.82 %  | 224       | 3.23 %  | 217       |
| S50K19                 | May 2019          | 1,092.90     | 1,087.70  | 5.2 0.48 % | 327           | -0.91 % | 330       | 0.61 %  | 328       | 57.69 % | 208       | 2.46 %  | 203       |
| S50M19                 | Jun 2019          | 1,088.30     | 1,083.40  | 4.9 0.45 % | 258,511       | 2.52 %  | 252,147   | 0.06 %  | 252,000   | 2.78 %  | 245,175   | 34.34 % | 182,509   |
| S50U19                 | Sep 2019          | 1,084.90     | 1,080.20  | 4.7 0.44 % | 15,750        | 0.24 %  | 15,712    | 7.69 %  | 14,590    | 12.22 % | 13,001    | 20.38 % | 10,800    |
| S50Z19                 | Dec 2019          | 1,084.00     | 1,079.40  | 4.6 0.43 % | 4,945         | 1.02 %  | 4,895     | 3.75 %  | 4,718     | 0.92 %  | 4,675     | 6.64 %  | 4,384     |
| S50H20                 | Mar 2020          | 1,081.00     | 1,075.80  | 5.2 0.48 % | 900           | 4.17 %  | 864       | 22.55 % | 705       | 0.00 %  | 0         | 0.00 %  | 0         |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |         |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 01-Apr-19    | 29-Mar-19 | Change        | 01-Apr-19     | (+/-)    | 29-Mar-19 | (+/-)   | 28-Mar-19 | (+/-)   | 27-Mar-19 | (+/-)    | 26-Mar-19 |
| JASM19                  | Jun 2019          | 15,751                 | 5.48         | 5.50      | -0.02 -0.36 % | 188,424       | -0.74 %  | 189,836   | -7.93 % | 206,187   | 5.58 %  | 195,286   | 150.49 % | 77,961    |
| IRPCM19                 | Jun 2019          | 8,216                  | 5.90         | 5.78      | 0.12 2.08 %   | 24,140        | -0.14 %  | 24,173    | 0.10 %  | 24,148    | 19.86 % | 20,147    | 2.34 %   | 19,687    |
| QHM19                   | Jun 2019          | 4,925                  | 2.86         | 2.85      | 0.01 0.35 %   | 30,638        | -8.57 %  | 33,511    | -2.88 % | 34,505    | -2.12 % | 35,251    | 19.50 %  | 29,499    |
| SIRIM19                 | Jun 2019          | 4,618                  | 1.34         | 1.33      | 0.01 0.75 %   | 40,327        | -6.78 %  | 43,259    | 0.12 %  | 43,205    | -0.86 % | 43,579    | 28.63 %  | 33,879    |
| TMBM19                  | Jun 2019          | 4,257                  | 2.00         | 2.02      | -0.02 -0.99 % | 78,801        | 3.87 %   | 75,864    | 2.15 %  | 74,264    | 2.74 %  | 72,281    | 1.61 %   | 71,135    |
| TRUEM19                 | Jun 2019          | 3,782                  | 4.90         | 4.79      | 0.11 2.30 %   | 93,355        | -0.52 %  | 93,839    | 1.50 %  | 92,454    | 2.48 %  | 90,219    | 1.80 %   | 88,620    |
| BLANDM19                | Jun 2019          | 3,567                  | 1.60         | 1.58      | 0.02 1.27 %   | 173,272       | -0.09 %  | 173,434   | 0.89 %  | 171,896   | 0.14 %  | 171,654   | 8.54 %   | 158,148   |
| PLANBU19                | Sep 2019          | 2,502                  | 6.40         | 6.35      | 0.05 0.79 %   | 4,023         | 164.32 % | 1,522     | 0.07 %  | 1,521     | 0.00 %  | 1,521     | 51.49 %  | 1,004     |
| PLANBM19                | Jun 2019          | 2,011                  | 6.39         | 6.34      | 0.05 0.79 %   | 26,723        | 3.88 %   | 25,726    | 4.04 %  | 24,726    | -2.01 % | 25,234    | -1.41 %  | 25,596    |
| AOTM19                  | Jun 2019          | 2,001                  | 67.50        | 68.00     | -0.50 -0.74 % | 11,878        | 3.58 %   | 11,467    | -1.29 % | 11,617    | 6.27 %  | 10,932    | 34.65 %  | 8,119     |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |         | Settle Price |          |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|----------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *01-Apr-19      | (+/-)   | 29-Mar-19 | (+/-)   | 28-Mar-19 | (+/-)   | 27-Mar-19    | (+/-)    | 26-Mar-19 | 01-Apr-19 | 29-Mar-19 | Change       |
| SIRIU19                 | Sep 2019          | 19                   | 317,550         | 0.01 %  | 317,531   | -0.16 % | 318,031   | 0.00 %  | 318,026      | 0.79 %   | 315,526   | 1.32      | 1.31      | 0.01 0.76 %  |
| JASM19                  | Jun 2019          | 15,751               | 188,424         | -0.74 % | 189,836   | -7.93 % | 206,187   | 5.58 %  | 195,286      | 150.49 % | 77,961    | 5.48      | 5.50      | -0.02 -0.4 % |
| BLANDM19                | Jun 2019          | 3,567                | 173,272         | -0.09 % | 173,434   | 0.89 %  | 171,896   | 0.14 %  | 171,654      | 8.54 %   | 158,148   | 1.60      | 1.58      | 0.02 1.27 %  |
| TRUEM19                 | Jun 2019          | 3,782                | 93,355          | -0.52 % | 93,839    | 1.50 %  | 92,454    | 2.48 %  | 90,219       | 1.80 %   | 88,620    | 4.90      | 4.79      | 0.1 2.3 %    |
| TMBM19                  | Jun 2019          | 4,257                | 78,801          | 3.87 %  | 75,864    | 2.15 %  | 74,264    | 2.74 %  | 72,281       | 1.61 %   | 71,135    | 2.00      | 2.02      | -0.02 -1 %   |
| APU19                   | Sep 2019          | 0                    | 51,554          | 0.00 %  | 51,554    | 0.00 %  | 51,555    | 0.00 %  | 51,555       | 0.98 %   | 51,055    | 6.97      | 6.60      | 0.4 5.61 %   |
| TRUEZ19                 | Dec 2019          | 3                    | 45,532          | 0.00 %  | 45,534    | 0.01 %  | 45,531    | 1.11 %  | 45,030       | -6.24 %  | 48,029    | 4.90      | 4.87      | 0.03 0.62 %  |
| WHAM19                  | Jun 2019          | 1,168                | 44,916          | 2.48 %  | 43,830    | 45.35 % | 30,154    | 4.54 %  | 28,845       | 13.12 %  | 25,499    | 4.17      | 4.16      | 0.01 0.24 %  |
| LHM19                   | Jun 2019          | 405                  | 42,305          | 0.13 %  | 42,250    | 0.00 %  | 42,251    | 0.00 %  | 42,251       | 0.48 %   | 42,051    | 10.47     | 10.51     | -0.04 -0.4 % |
| SIRIM19                 | Jun 2019          | 4,618                | 40,327          | -6.78 % | 43,259    | 0.12 %  | 43,205    | -0.86 % | 43,579       | 28.63 %  | 33,879    | 1.34      | 1.33      | 0.01 0.75 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| KCE    | 25.50 | 1.20   | 4.94 |
| CENDEL | 45.50 | 1.75   | 4.00 |
| MTC    | 45.50 | 1.50   | 3.41 |
| SAMART | 7.70  | 0.25   | 3.36 |
| HANA   | 32.00 | 1.00   | 3.23 |
| SPALI  | 19.50 | 0.60   | 3.17 |
| KTC    | 36.25 | 1.00   | 2.84 |
| GPSC   | 58.25 | 1.50   | 2.64 |
| DTAC   | 54.25 | 1.25   | 2.36 |
| LPN    | 7.00  | 0.15   | 2.19 |

### Top Loss (Underlying)

| Stock | Close  | Change |       |
|-------|--------|--------|-------|
|       |        | (Baht) | (%)   |
| VGI   | 8.80   | -0.25  | -2.76 |
| IVL   | 48.50  | -1.25  | -2.51 |
| TPIPL | 2.02   | -0.04  | -1.94 |
| S     | 3.16   | -0.06  | -1.86 |
| SCB   | 130.00 | -2.00  | -1.52 |
| AOT   | 67.25  | -0.75  | -1.10 |
| HMPRO | 15.20  | -0.10  | -0.65 |
| KBANK | 186.50 | -1.00  | -0.53 |
| KTB   | 19.10  | -0.10  | -0.52 |
| TU    | 19.20  | -0.10  | -0.52 |

## 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      |
| 01/04/2019 | 42,507           | 36,701 | 5,806 | 21,807             | 19,668 | 2,139 | 51,568         | 59,513 | -7,945 | 115,882 | 280,683 |

### Precious Metal Futures

| Date       | Foreign Investor |       |       | Local Institutions |        |       | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-------|--------------------|--------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net   | Long               | Short  | Net   | Long           | Short  | Net    | Volume | OI     |
| 01/04/2019 | 8,684            | 6,159 | 2,525 | 11,634             | 10,572 | 1,062 | 13,923         | 17,510 | -3,587 | 34,241 | 43,851 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |        | Local Investor |       |       | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net    | Long           | Short | Net   | Volume | OI     |
| 01/04/2019 | 55               | 10    | 45  | 552                | 1,836 | -1,284 | 1,811          | 572   | 1,239 | 2,418  | 24,546 |