

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|-------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 09-Apr-19 | 05-Apr-19 | Change | 09-Apr-19 | (+/-) | 05-Apr-19 | (+/-) | 04-Apr-19 | (+/-) | 03-Apr-19 | (+/-) | 02-Apr-19 |
| S50J19 | Apr 2019 | 1,102.00 | 1,095.30 | 6.7 0.61 % | 267 | 3.89 % | 257 | 1.18 % | 254 | 2.01 % | 249 | -0.80 % | 251 |
| S50K19 | May 2019 | 1,100.00 | 1,094.30 | 5.7 0.52 % | 322 | -13.44 % | 372 | 0.00 % | 372 | 14.46 % | 325 | 0.00 % | 325 |
| S50M19 | Jun 2019 | 1,100.30 | 1,089.30 | 11 1.01 % | 293,194 | 4.12 % | 281,581 | -0.57 % | 283,206 | 2.81 % | 275,469 | -0.07 % | 275,673 |
| S50U19 | Sep 2019 | 1,096.60 | 1,085.60 | 11 1.01 % | 17,456 | 5.35 % | 16,569 | -1.47 % | 16,817 | 7.68 % | 15,617 | -0.01 % | 15,619 |
| S50Z19 | Dec 2019 | 1,095.90 | 1,084.90 | 11 1.01 % | 5,003 | -0.14 % | 5,010 | 0.95 % | 4,963 | 0.51 % | 4,938 | -1.22 % | 4,999 |
| S50H20 | Mar 2020 | 1,092.90 | 1,081.70 | 11.2 1.04 % | 1,294 | 3.85 % | 1,246 | 10.17 % | 1,131 | 20.06 % | 942 | 1.62 % | 927 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|----------|-----------|
| | | | 09-Apr-19 | 05-Apr-19 | Change | 09-Apr-19 | (+/-) | 05-Apr-19 | (+/-) | 04-Apr-19 | (+/-) | 03-Apr-19 | (+/-) | 02-Apr-19 |
| JASM19 | Jun 2019 | 29,879 | 5.62 | 5.60 | 0.02 0.36 % | 188,805 | -0.52 % | 189,783 | 0.14 % | 189,521 | 0.28 % | 188,991 | 0.29 % | 188,451 |
| LHM19 | Jun 2019 | 6,505 | 10.30 | 10.57 | -0.27 -2.55 % | 36,521 | -14.31 % | 42,621 | 0.00 % | 42,621 | -0.22 % | 42,715 | 0.49 % | 42,505 |
| TRUEM19 | Jun 2019 | 4,490 | 5.03 | 4.95 | 0.08 1.62 % | 92,704 | -2.96 % | 95,536 | -0.27 % | 95,796 | -0.68 % | 96,450 | 3.31 % | 93,357 |
| WHAM19 | Jun 2019 | 3,748 | 4.13 | 4.13 | 0.00 0.00 % | 56,038 | 7.06 % | 52,345 | 2.33 % | 51,152 | 0.57 % | 50,863 | 4.88 % | 48,497 |
| JASZ19 | Dec 2019 | 3,000 | 5.39 | 5.37 | 0.02 0.37 % | 10,502 | 39.99 % | 7,502 | 0.00 % | 7,502 | 0.00 % | 7,502 | 0.00 % | 7,502 |
| BEMU19 | Sep 2019 | 3,000 | 10.06 | 10.05 | 0.01 0.10 % | 13,417 | 28.80 % | 10,417 | 47.99 % | 7,039 | 0.01 % | 7,038 | 0.03 % | 7,036 |
| VGIM19 | Jun 2019 | 2,700 | 9.15 | 8.90 | 0.25 2.81 % | 1,882 | -20.02 % | 2,353 | 27.67 % | 1,843 | 29.15 % | 1,427 | 0.71 % | 1,417 |
| STECM19 | Jun 2019 | 2,639 | 24.50 | 24.20 | 0.30 1.24 % | 6,083 | -8.25 % | 6,630 | -1.46 % | 6,728 | 6.44 % | 6,321 | 14.76 % | 5,508 |
| STPIM19 | Jun 2019 | 2,518 | 6.78 | 6.60 | 0.18 2.73 % | 4,065 | 58.05 % | 2,572 | -0.54 % | 2,586 | 66.30 % | 1,555 | 0.00 % | 1,555 |
| IRPCU19 | Sep 2019 | 2,501 | 5.93 | 5.83 | 0.10 1.72 % | 3,260 | -43.40 % | 5,760 | 0.00 % | 5,760 | 9.51 % | 5,260 | -32.22 % | 7,760 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|-------------|
| | | | *09-Apr-19 | (+/-) | 05-Apr-19 | (+/-) | 04-Apr-19 | (+/-) | 03-Apr-19 | (+/-) | 02-Apr-19 | 09-Apr-19 | 05-Apr-19 | Change |
| SIRIU19 | Sep 2019 | 1,526 | 316,152 | -0.47 % | 317,632 | 0.00 % | 317,632 | 0.02 % | 317,562 | 0.00 % | 317,556 | 1.31 | 1.31 | 0 0 % |
| JASM19 | Jun 2019 | 29,879 | 188,805 | -0.52 % | 189,783 | 0.14 % | 189,521 | 0.28 % | 188,991 | 0.29 % | 188,451 | 5.62 | 5.60 | 0.02 0.36 % |
| BLANDM19 | Jun 2019 | 2,153 | 177,519 | 0.60 % | 176,465 | 0.32 % | 175,907 | 0.62 % | 174,830 | -0.01 % | 174,839 | 1.57 | 1.57 | 0 0 % |
| TRUEM19 | Jun 2019 | 4,490 | 92,704 | -2.96 % | 95,536 | -0.27 % | 95,796 | -0.68 % | 96,450 | 3.31 % | 93,357 | 5.03 | 4.95 | 0.08 1.62 % |
| TMBM19 | Jun 2019 | 1,235 | 81,747 | 1.50 % | 80,539 | 0.59 % | 80,067 | 0.18 % | 79,923 | 1.09 % | 79,064 | 2.01 | 2.00 | 0.01 0.5 % |
| WHAM19 | Jun 2019 | 3,748 | 56,038 | 7.06 % | 52,345 | 2.33 % | 51,152 | 0.57 % | 50,863 | 4.88 % | 48,497 | 4.13 | 4.13 | 0 0 % |
| APU19 | Sep 2019 | 501 | 52,053 | 0.97 % | 51,552 | 0.00 % | 51,552 | 0.00 % | 51,552 | 0.00 % | 51,552 | 7.05 | 6.92 | 0.1 1.88 % |
| TRUEZ19 | Dec 2019 | 2,002 | 45,533 | 0.00 % | 45,535 | -1.09 % | 46,035 | -3.76 % | 47,832 | 5.28 % | 45,432 | 5.01 | 4.95 | 0.06 1.21 % |
| SIRIM19 | Jun 2019 | 554 | 42,340 | 1.27 % | 41,808 | 0.03 % | 41,796 | -0.17 % | 41,868 | 2.44 % | 40,870 | 1.35 | 1.33 | 0.02 1.5 % |
| BANPUM19 | Jun 2019 | 358 | 40,750 | 0.78 % | 40,434 | 0.03 % | 40,421 | 0.34 % | 40,286 | -0.25 % | 40,388 | 16.02 | 16.00 | 0.02 0.12 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| AP | 7.45 | 0.40 | 5.67 |
| STPI | 7.00 | 0.25 | 3.70 |
| S | 3.16 | 0.10 | 3.27 |
| KTC | 39.50 | 1.25 | 3.27 |
| PTTEP | 131.50 | 4.00 | 3.14 |
| SPALI | 19.80 | 0.60 | 3.13 |
| IVL | 49.75 | 1.50 | 3.11 |
| LPN | 7.05 | 0.15 | 2.17 |
| PTG | 10.30 | 0.20 | 1.98 |
| PTTGC | 70.25 | 1.25 | 1.81 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| BANPU | 16.00 | -0.20 | -1.23 |
| SAWAD | 53.25 | -0.50 | -0.93 |
| HMPRO | 15.10 | -0.10 | -0.66 |
| GLOBAL | 17.10 | -0.10 | -0.58 |
| BBL | 209.00 | -1.00 | -0.48 |
| CBG | 52.75 | -0.25 | -0.47 |
| SCC | 474.00 | -2.00 | -0.42 |
| BDMS | 24.90 | -0.10 | -0.40 |
| LH | 10.70 | 0.00 | 0.00 |
| BJC | 50.50 | 0.00 | 0.00 |
| MINT | 38.00 | 0.00 | 0.00 |
| AAV | 4.12 | 0.00 | 0.00 |
| TMB | 2.06 | 0.00 | 0.00 |
| MAJOR | 27.25 | 0.00 | 0.00 |
| WHA | 4.18 | 0.00 | 0.00 |

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 |
| 09/04/2019 | 62,886 | 33,929 | 28,957 | 28,924 | 42,550 | -13,626 | 63,727 | 79,058 | -15,331 | 155,537 | 317,536 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|--------|--------------------|-------|------|----------------|--------|---------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 09/04/2019 | 14,577 | 2,743 | 11,834 | 8,854 | 9,686 | -832 | 8,520 | 19,522 | -11,002 | 31,951 | 46,768 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 09/04/2019 | 14 | 14 | 0 | 6 | 962 | -956 | 1,840 | 884 | 956 | 1,860 | 22,266 |