

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 25-Apr-19    | 24-Apr-19 | Change       | 25-Apr-19     | (+/-)   | 24-Apr-19 | (+/-)   | 23-Apr-19 | (+/-)   | 22-Apr-19 | (+/-)   | 19-Apr-19 |
| S50J19                 | Apr 2019          | 1,112.00     | 1,111.40  | 0.6 0.05 %   | 251           | -0.40 % | 252       | 1.61 %  | 248       | 0.00 %  | 248       | -1.59 % | 252       |
| S50M19                 | Jun 2019          | 1,108.90     | 1,109.00  | -0.1 -0.01 % | 317,855       | 1.19 %  | 314,125   | 3.03 %  | 304,901   | 2.39 %  | 297,771   | 0.57 %  | 296,074   |
| S50U19                 | Sep 2019          | 1,104.70     | 1,104.90  | -0.2 -0.02 % | 18,186        | 0.83 %  | 18,037    | -2.10 % | 18,424    | -2.03 % | 18,805    | 5.50 %  | 17,825    |
| S50Z19                 | Dec 2019          | 1,104.70     | 1,104.70  | 0 0 %        | 6,009         | 1.69 %  | 5,909     | 0.34 %  | 5,889     | 0.67 %  | 5,850     | -4.21 % | 6,107     |
| S50H20                 | Mar 2020          | 1,101.50     | 1,101.70  | -0.2 -0.02 % | 2,899         | 1.08 %  | 2,868     | 1.24 %  | 2,833     | 6.07 %  | 2,671     | 22.52 % | 2,180     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |          |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
|                         |                   |                        | 25-Apr-19    | 24-Apr-19 | Change        | 25-Apr-19     | (+/-)    | 24-Apr-19 | (+/-)    | 23-Apr-19 | (+/-)    | 22-Apr-19 | (+/-)   | 19-Apr-19 |
| CHGM19                  | Jun 2019          | 6,132                  | 1.95         | 1.97      | -0.02 -1.02 % | 19,210        | 3.31 %   | 18,594    | 9.03 %   | 17,054    | 26.06 %  | 13,529    | -2.92 % | 13,936    |
| BANPUM19                | Jun 2019          | 5,869                  | 16.48        | 16.61     | -0.13 -0.78 % | 38,568        | -4.21 %  | 40,264    | 6.07 %   | 37,961    | -0.78 %  | 38,260    | -4.13 % | 39,908    |
| WHAM19                  | Jun 2019          | 5,206                  | 4.15         | 4.15      | 0.00 0.00 %   | 54,786        | -5.99 %  | 58,277    | 1.75 %   | 57,277    | -1.72 %  | 58,277    | -2.45 % | 59,742    |
| TRUEZ19                 | Dec 2019          | 5,000                  | 5.13         | 5.16      | -0.03 -0.58 % | 81,884        | 0.00 %   | 81,884    | 0.00 %   | 81,884    | 13.91 %  | 71,884    | 12.52 % | 63,884    |
| ITDM19                  | Jun 2019          | 3,606                  | 2.35         | 2.34      | 0.01 0.43 %   | 35,346        | 11.13 %  | 31,806    | -3.11 %  | 32,826    | 6.18 %   | 30,916    | 3.71 %  | 29,810    |
| GUNKULM19               | Jun 2019          | 3,395                  | 2.64         | 2.57      | 0.07 2.72 %   | 8,168         | -2.36 %  | 8,365     | -52.85 % | 17,742    | -25.76 % | 23,898    | 0.42 %  | 23,798    |
| CBGM19                  | Jun 2019          | 3,223                  | 60.07        | 61.27     | -1.20 -1.96 % | 10,934        | -10.13 % | 12,166    | -9.04 %  | 13,375    | -0.34 %  | 13,420    | 0.83 %  | 13,309    |
| TASCOM19                | Jun 2019          | 2,946                  | 17.50        | 17.20     | 0.30 1.74 %   | 4,657         | -37.87 % | 7,495     | 1.34 %   | 7,396     | -0.03 %  | 7,398     | -2.62 % | 7,597     |
| BEMU19                  | Sep 2019          | 2,800                  | 10.31        | 10.36     | -0.05 -0.48 % | 17,097        | -7.07 %  | 18,397    | -0.02 %  | 18,401    | 0.00 %   | 18,401    | 0.88 %  | 18,241    |
| CKPM19                  | Jun 2019          | 2,736                  | 5.34         | 5.33      | 0.01 0.19 %   | 26,303        | -1.70 %  | 26,759    | 2.47 %   | 26,115    | -0.11 %  | 26,144    | -0.73 % | 26,335    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *25-Apr-19      | (+/-)   | 24-Apr-19 | (+/-)   | 23-Apr-19 | (+/-)   | 22-Apr-19    | (+/-)   | 19-Apr-19 | 25-Apr-19 | 24-Apr-19 | Change       |
| JASM19                  | Jun 2019          | 1,003                | 184,884         | -0.27 % | 185,381   | 0.00 %  | 185,388   | 0.01 %  | 185,378      | 0.00 %  | 185,376   | 5.53      | 5.57      | -0.04 -0.7 % |
| BLANDM19                | Jun 2019          | 288                  | 164,310         | 0.12 %  | 164,109   | -7.86 % | 178,110   | 0.55 %  | 177,131      | 0.29 %  | 176,625   | 1.58      | 1.61      | -0.03 -1.9 % |
| TRUEM19                 | Jun 2019          | 1,126                | 84,122          | 0.07 %  | 84,059    | 0.62 %  | 83,543    | 0.62 %  | 83,031       | -1.19 % | 84,029    | 5.13      | 5.16      | -0.03 -0.6 % |
| TRUEZ19                 | Dec 2019          | 5,000                | 81,884          | 0.00 %  | 81,884    | 0.00 %  | 81,884    | 13.91 % | 71,884       | 12.52 % | 63,884    | 5.13      | 5.16      | -0.03 -0.6 % |
| TMBM19                  | Jun 2019          | 14                   | 73,870          | 0.01 %  | 73,865    | -0.63 % | 74,336    | -9.18 % | 81,850       | 1.87 %  | 80,350    | 2.03      | 2.03      | 0 0 %        |
| WHAM19                  | Jun 2019          | 5,206                | 54,786          | -5.99 % | 58,277    | 1.75 %  | 57,277    | -1.72 % | 58,277       | -2.45 % | 59,742    | 4.15      | 4.15      | 0 0 %        |
| IRPCM19                 | Jun 2019          | 622                  | 44,604          | 1.01 %  | 44,157    | 8.50 %  | 40,696    | 7.26 %  | 37,942       | 9.91 %  | 34,522    | 5.63      | 5.66      | -0.03 -0.5 % |
| SIRIM19                 | Jun 2019          | 782                  | 40,141          | -0.63 % | 40,396    | -1.17 % | 40,875    | 0.02 %  | 40,865       | 0.12 %  | 40,814    | 1.40      | 1.40      | 0 0 %        |
| BANPUM19                | Jun 2019          | 5,869                | 38,568          | -4.21 % | 40,264    | 6.07 %  | 37,961    | -0.78 % | 38,260       | -4.13 % | 39,908    | 16.48     | 16.61     | -0.1 -0.8 %  |
| CHGZ19                  | Dec 2019          | 0                    | 37,806          | 0.00 %  | 37,806    | 0.00 %  | 37,806    | 4.13 %  | 36,306       | 34.94 % | 26,906    | 1.94      | 1.96      | -0.02 -1.0 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| GUNKUL | 2.70  | 0.12   | 4.52 |
| BEC    | 9.25  | 0.35   | 3.93 |
| ICHI   | 3.92  | 0.12   | 3.16 |
| CPF    | 26.25 | 0.75   | 2.94 |
| TASCO  | 17.60 | 0.40   | 2.33 |
| PSH    | 18.90 | 0.40   | 2.16 |
| KTC    | 39.50 | 0.75   | 1.94 |
| MAJOR  | 27.50 | 0.50   | 1.85 |
| SPALI  | 21.70 | 0.30   | 1.40 |
| HMPRO  | 15.80 | 0.20   | 1.28 |

### Top Loss (Underlying)

| Stock  | Close  | Change |       |
|--------|--------|--------|-------|
|        |        | (Baht) | (%)   |
| STPI   | 6.70   | -0.20  | -2.90 |
| KCE    | 25.75  | -0.50  | -1.90 |
| BEM    | 10.30  | -0.20  | -1.90 |
| CBG    | 60.25  | -1.00  | -1.63 |
| CPALL  | 76.75  | -1.25  | -1.60 |
| PLANB  | 6.85   | -0.10  | -1.44 |
| SAWAD  | 53.75  | -0.75  | -1.38 |
| IVL    | 46.25  | -0.50  | -1.07 |
| ADVANC | 190.00 | -2.00  | -1.04 |
| TOP    | 71.75  | -0.75  | -1.03 |

## 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      |
| 25/04/2019 | 26,817           | 22,034 | 4,783 | 14,222             | 16,148 | -1,926 | 50,815         | 53,672 | -2,857 | 91,854 | 345,525 |

### Precious Metal Futures

| Date       | Foreign Investor |       |       | Local Institutions |       |       | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-------|--------------------|-------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net   | Long               | Short | Net   | Long           | Short  | Net    | Volume | OI     |
| 25/04/2019 | 7,070            | 1,275 | 5,795 | 8,021              | 6,796 | 1,225 | 4,746          | 11,766 | -7,020 | 19,837 | 47,966 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |      | Local Investor |       |     | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net  | Long           | Short | Net | Volume | OI     |
| 25/04/2019 | 0                | 0     | 0   | 11                 | 332   | -321 | 1,525          | 1,204 | 321 | 1,536  | 21,800 |