

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |         |           |        |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|--------|-----------|---------|-----------|---------|-----------|
|                        |                   | 05-Jun-19    | 04-Jun-19 | Change     | 05-Jun-19     | (+/-)   | 04-Jun-19 | (+/-)  | 31-May-19 | (+/-)   | 30-May-19 | (+/-)   | 29-May-19 |
| S50M19                 | Jun 2019          | 1,097.60     | 1,087.80  | 9.8 0.9 %  | 285,514       | -1.13 % | 288,791   | 1.62 % | 284,201   | -0.06 % | 284,364   | -2.88 % | 292,793   |
| S50N19                 | Jul 2019          | 1,096.50     | 1,089.50  | 7 0.64 %   | 226           | 1.35 %  | 223       | 3.72 % | 215       | 27.98 % | 168       | 42.37 % | 118       |
| S50U19                 | Sep 2019          | 1,092.00     | 1,082.90  | 9.1 0.84 % | 39,740        | 3.63 %  | 38,347    | 3.06 % | 37,209    | -0.88 % | 37,539    | 1.14 %  | 37,116    |
| S50Z19                 | Dec 2019          | 1,091.80     | 1,082.90  | 8.9 0.82 % | 10,170        | 2.68 %  | 9,905     | 7.67 % | 9,199     | -0.67 % | 9,261     | 0.02 %  | 9,259     |
| S50H20                 | Mar 2020          | 1,089.00     | 1,079.80  | 9.2 0.85 % | 4,816         | 0.04 %  | 4,814     | 4.40 % | 4,611     | -0.37 % | 4,628     | 3.10 %  | 4,489     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |          |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
|                         |                   |                        | 05-Jun-19    | 04-Jun-19 | Change        | 05-Jun-19     | (+/-)    | 04-Jun-19 | (+/-)    | 31-May-19 | (+/-)    | 30-May-19 | (+/-)   | 29-May-19 |
| JASU19                  | Sep 2019          | 16,716                 | 6.17         | 5.97      | 0.20 3.35 %   | 21,257        | 122.61 % | 9,549     | 36.10 %  | 7,016     | 38.52 %  | 5,065     | 43.93 % | 3,519     |
| BLANDM19                | Jun 2019          | 9,947                  | 1.59         | 1.59      | 0.00 0.00 %   | 116,953       | -4.56 %  | 122,542   | -0.54 %  | 123,209   | -4.12 %  | 128,498   | 0.89 %  | 127,361   |
| TRUEZ19                 | Dec 2019          | 9,100                  | 5.12         | 5.03      | 0.09 1.79 %   | 113,813       | 1.88 %   | 111,713   | -14.08 % | 130,014   | 0.78 %   | 129,014   | 0.00 %  | 129,013   |
| CPALLZ19                | Dec 2019          | 8,705                  | 81.97        | 82.23     | -0.26 -0.32 % | 2,891         | 13.11 %  | 2,556     | -6.58 %  | 2,736     | -4.87 %  | 2,876     | 8.32 %  | 2,655     |
| GUNKULU19               | Sep 2019          | 8,590                  | 3.04         | 3.05      | -0.01 -0.33 % | 12,245        | 84.00 %  | 6,655     | 22.58 %  | 5,429     | -15.42 % | 6,419     | 30.95 % | 4,902     |
| CKPU19                  | Sep 2019          | 8,559                  | 6.30         | 6.27      | 0.03 0.48 %   | 16,021        | 78.51 %  | 8,975     | -9.74 %  | 9,943     | -9.01 %  | 10,927    | 37.07 % | 7,972     |
| JASM19                  | Jun 2019          | 8,321                  | 6.17         | 6.09      | 0.08 1.31 %   | 170,457       | -4.09 %  | 177,732   | -1.15 %  | 179,799   | -1.14 %  | 181,866   | -1.12 % | 183,934   |
| CHGM19                  | Jun 2019          | 6,902                  | 2.30         | 2.25      | 0.05 2.22 %   | 5,542         | -45.33 % | 10,137    | 0.24 %   | 10,113    | -3.27 %  | 10,455    | 19.15 % | 8,775     |
| BLANDU19                | Sep 2019          | 5,789                  | 1.51         | 1.51      | 0.00 0.00 %   | 16,352        | -8.61 %  | 17,892    | 5.51 %   | 16,957    | -18.46 % | 20,795    | 5.51 %  | 19,709    |
| IRPCM19                 | Jun 2019          | 5,166                  | 4.77         | 4.74      | 0.03 0.63 %   | 30,799        | -9.23 %  | 33,930    | -0.59 %  | 34,133    | -2.23 %  | 34,913    | -0.06 % | 34,934    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |          |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *05-Jun-19      | (+/-)   | 04-Jun-19 | (+/-)    | 31-May-19 | (+/-)   | 30-May-19    | (+/-)   | 29-May-19 | 05-Jun-19 | 04-Jun-19 | Change       |
| SIRIU19                 | Sep 2019          | 523                  | 317,738         | 0.16 %  | 317,240   | 0.01 %   | 317,212   | 0.00 %  | 317,211      | 0.01 %  | 317,188   | 1.39      | 1.40      | -0.01 -0.7 % |
| JASM19                  | Jun 2019          | 8,321                | 170,457         | -4.09 % | 177,732   | -1.15 %  | 179,799   | -1.14 % | 181,866      | -1.12 % | 183,934   | 6.17      | 6.09      | 0.08 1.31 %  |
| BLANDM19                | Jun 2019          | 9,947                | 116,953         | -4.56 % | 122,542   | -0.54 %  | 123,209   | -4.12 % | 128,498      | 0.89 %  | 127,361   | 1.59      | 1.59      | 0 0 %        |
| TRUEZ19                 | Dec 2019          | 9,100                | 113,813         | 1.88 %  | 111,713   | -14.08 % | 130,014   | 0.78 %  | 129,014      | 0.00 %  | 129,013   | 5.12      | 5.03      | 0.09 1.79 %  |
| SIRIZ19                 | Dec 2019          | 0                    | 91,863          | 0.00 %  | 91,863    | 0.00 %   | 91,863    | 0.00 %  | 91,863       | 0.00 %  | 91,863    | 1.37      | 1.44      | -0.07 -4.9 % |
| TRUEM19                 | Jun 2019          | 956                  | 84,441          | -0.55 % | 84,904    | -1.56 %  | 86,253    | 1.89 %  | 84,649       | -2.32 % | 86,657    | 5.12      | 5.03      | 0.09 1.79 %  |
| TMBM19                  | Jun 2019          | 885                  | 71,395          | 0.07 %  | 71,345    | 2.83 %   | 69,380    | -0.04 % | 69,406       | 0.00 %  | 69,403    | 1.91      | 1.93      | -0.02 -1.0 % |
| APU19                   | Sep 2019          | 0                    | 50,034          | 0.00 %  | 50,034    | 0.00 %   | 50,034    | 0.00 %  | 50,032       | 0.00 %  | 50,032    | 7.78      | 7.74      | 0.04 0.52 %  |
| TRUEU19                 | Sep 2019          | 2,674                | 41,488          | 4.09 %  | 39,856    | -17.56 % | 48,348    | 0.19 %  | 48,256       | 0.04 %  | 48,239    | 5.15      | 5.05      | 0.1 1.98 %   |
| SIRIM19                 | Jun 2019          | 2                    | 39,773          | 0.00 %  | 39,773    | 0.08 %   | 39,742    | -0.14 % | 39,797       | -0.02 % | 39,805    | 1.42      | 1.42      | 0 0 %        |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| STA    | 12.60 | 0.80   | 6.78 |
| EPG    | 5.40  | 0.25   | 4.85 |
| SAMART | 7.85  | 0.30   | 3.97 |
| GLOBAL | 16.60 | 0.60   | 3.75 |
| BCH    | 16.70 | 0.50   | 3.09 |
| PTG    | 16.90 | 0.50   | 3.05 |
| STPI   | 6.90  | 0.20   | 2.99 |
| LH     | 11.00 | 0.30   | 2.80 |
| TU     | 18.80 | 0.50   | 2.73 |
| SPALI  | 23.00 | 0.60   | 2.68 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| TASCO  | 19.90 | -0.60  | -2.93 |
| BEAUTY | 4.06  | -0.12  | -2.87 |
| TTW    | 13.50 | -0.30  | -2.17 |
| STEC   | 25.25 | -0.25  | -0.98 |
| BDMS   | 26.00 | -0.25  | -0.95 |
| CPF    | 27.75 | -0.25  | -0.89 |
| INTUCH | 58.00 | -0.50  | -0.85 |
| MAJOR  | 29.25 | -0.25  | -0.85 |
| CKP    | 6.30  | -0.05  | -0.79 |
| SIRI   | 1.41  | -0.01  | -0.70 |

## 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      |
| 05/06/2019 | 42,918           | 45,087 | -2,169 | 34,203             | 24,924 | 9,279 | 83,003         | 90,113 | -7,110 | 160,124 | 340,468 |

### Precious Metal Futures

| Date       | Foreign Investor |       |       | Local Institutions |        |       | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-------|--------------------|--------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net   | Long               | Short  | Net   | Long           | Short  | Net    | Volume | OI     |
| 05/06/2019 | 11,456           | 9,729 | 1,727 | 21,208             | 19,008 | 2,200 | 18,421         | 22,348 | -3,927 | 51,085 | 59,322 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |      | Local Investor |       |     | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net  | Long           | Short | Net | Volume | OI     |
| 05/06/2019 | 7                | 7     | 0   | 1,011              | 1,395 | -384 | 3,519          | 3,135 | 384 | 4,537  | 23,800 |