

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|------------|---------------|--------|-----------|---------|-----------|---------|-----------|----------|-----------|
| | | 03-Jul-19 | 02-Jul-19 | Change | 03-Jul-19 | (+/-) | 02-Jul-19 | (+/-) | 01-Jul-19 | (+/-) | 28-Jun-19 | (+/-) | 27-Jun-19 |
| S50N19 | Jul 2019 | 1,156.60 | 1,154.90 | 1.7 0.15 % | 562 | 0.18 % | 561 | 1.08 % | 555 | -0.36 % | 557 | -5.11 % | 587 |
| S50U19 | Sep 2019 | 1,153.20 | 1,150.60 | 2.6 0.23 % | 340,505 | 4.64 % | 325,410 | 1.31 % | 321,194 | 1.57 % | 316,223 | -0.33 % | 317,258 |
| S50Z19 | Dec 2019 | 1,152.00 | 1,149.40 | 2.6 0.23 % | 25,332 | 0.50 % | 25,205 | 2.86 % | 24,503 | 3.26 % | 23,729 | 3.53 % | 22,920 |
| S50H20 | Mar 2020 | 1,148.90 | 1,146.40 | 2.5 0.22 % | 6,236 | 1.32 % | 6,155 | 3.36 % | 5,955 | 2.34 % | 5,819 | -7.61 % | 6,298 |
| S50M20 | Jun 2020 | 1,146.00 | 1,143.90 | 2.1 0.18 % | 1,798 | 8.51 % | 1,657 | 19.81 % | 1,383 | 50.49 % | 919 | 508.61 % | 151 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
| | | | 03-Jul-19 | 02-Jul-19 | Change | 03-Jul-19 | (+/-) | 02-Jul-19 | (+/-) | 01-Jul-19 | (+/-) | 28-Jun-19 | (+/-) | 27-Jun-19 |
| WHAU19 | Sep 2019 | 60,289 | 4.78 | 4.64 | 0.14 3.02 % | 110,770 | 13.83 % | 97,311 | -1.20 % | 98,489 | 6.02 % | 92,896 | 3.10 % | 90,100 |
| PLANBU19 | Sep 2019 | 20,396 | 7.82 | 7.85 | -0.03 -0.38 % | 30,001 | -15.78 % | 35,624 | 4.62 % | 34,050 | 1.78 % | 33,453 | -4.07 % | 34,871 |
| JASU19 | Sep 2019 | 18,516 | 7.32 | 6.90 | 0.42 6.09 % | 283,431 | -0.27 % | 284,207 | 1.81 % | 279,155 | 2.60 % | 272,071 | 5.08 % | 258,928 |
| BEMU19 | Sep 2019 | 14,339 | 11.29 | 11.28 | 0.01 0.09 % | 49,634 | -5.32 % | 52,425 | -7.82 % | 56,874 | 0.50 % | 56,592 | -9.31 % | 62,399 |
| BANPUM20 | Jun 2020 | 12,548 | 14.25 | 14.25 | 0.00 0.00 % | 9,592 | -48.31 % | 18,556 | 172.88 % | 6,800 | 41.67 % | 4,800 | 26.32 % | 3,800 |
| GUNKULU19 | Sep 2019 | 12,337 | 3.15 | 3.17 | -0.02 -0.63 % | 26,570 | -15.10 % | 31,295 | 1.88 % | 30,719 | -1.35 % | 31,139 | -0.33 % | 31,243 |
| QHU19 | Sep 2019 | 8,682 | 3.04 | 3.00 | 0.04 1.33 % | 21,418 | 14.27 % | 18,743 | 10.08 % | 17,027 | -7.90 % | 18,487 | -1.48 % | 18,765 |
| BLANDU19 | Sep 2019 | 8,555 | 1.67 | 1.68 | -0.01 -0.60 % | 59,018 | -0.88 % | 59,543 | -1.66 % | 60,547 | 11.68 % | 54,215 | -18.51 % | 66,527 |
| CPFU19 | Sep 2019 | 8,274 | 29.61 | 28.60 | 1.01 3.53 % | 8,950 | -26.15 % | 12,119 | -19.01 % | 14,964 | 43.07 % | 10,459 | 2.04 % | 10,250 |
| BTSU19 | Sep 2019 | 8,158 | 12.35 | 12.30 | 0.05 0.41 % | 22,803 | 7.23 % | 21,266 | -16.20 % | 25,377 | 4.16 % | 24,363 | 0.05 % | 24,352 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | Settle Price | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|--------------|-----------|-----------|-----------|---------------|
| | | | 03-Jul-19 | (+/-) | 02-Jul-19 | (+/-) | 01-Jul-19 | (+/-) | 28-Jun-19 | (+/-) | 27-Jun-19 | 03-Jul-19 | 02-Jul-19 | Change |
| SIRIU19 | Sep 2019 | 7,565 | 305,183 | -0.72 % | 307,395 | 0.00 % | 307,395 | 0.03 % | 307,304 | 0.07 % | 307,079 | 1.51 | 1.46 | 0.05 3.42 % |
| JASU19 | Sep 2019 | 18,516 | 283,431 | -0.27 % | 284,207 | 1.81 % | 279,155 | 2.60 % | 272,071 | 5.08 % | 258,928 | 7.32 | 6.90 | 0.4 6.09 % |
| WHAU19 | Sep 2019 | 60,289 | 110,770 | 13.83 % | 97,311 | -1.20 % | 98,489 | 6.02 % | 92,896 | 3.10 % | 90,100 | 4.78 | 4.64 | 0.1 3.02 % |
| SIRIZ19 | Dec 2019 | 7 | 100,563 | 0.00 % | 100,563 | 0.00 % | 100,563 | 0.00 % | 100,563 | -0.49 % | 101,063 | 1.50 | 1.46 | 0.04 2.74 % |
| TRUEZ19 | Dec 2019 | 3,502 | 99,039 | -3.41 % | 102,537 | -1.91 % | 104,534 | 8.25 % | 96,571 | -1.59 % | 98,134 | 5.75 | 5.69 | 0.06 1.05 % |
| TMBU19 | Sep 2019 | 1,282 | 77,762 | 1.40 % | 76,689 | 2.00 % | 75,182 | 0.29 % | 74,962 | 0.68 % | 74,456 | 1.98 | 1.98 | 0 0 % |
| BLANDZ19 | Dec 2019 | 550 | 75,469 | -0.72 % | 76,019 | 0.66 % | 75,519 | 0.04 % | 75,486 | 0.03 % | 75,464 | 1.66 | 1.67 | -0.01 -0.6 % |
| LHZ19 | Dec 2019 | 2,241 | 74,176 | -1.28 % | 75,135 | -0.26 % | 75,334 | -0.92 % | 76,034 | -1.42 % | 77,133 | 11.05 | 11.06 | -0.01 -0.09 % |
| TRUEU19 | Sep 2019 | 7,780 | 73,175 | 5.19 % | 69,567 | -3.13 % | 71,817 | 4.06 % | 69,016 | -1.09 % | 69,779 | 5.76 | 5.71 | 0.05 0.88 % |
| BLANDU19 | Sep 2019 | 8,555 | 59,018 | -0.88 % | 59,543 | -1.66 % | 60,547 | 11.68 % | 54,215 | -18.51 % | 66,527 | 1.67 | 1.68 | -0.01 -0.6 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| STPI | 8.90 | 0.70 | 8.54 |
| PSL | 8.75 | 0.50 | 6.06 |
| LPN | 7.90 | 0.45 | 6.04 |
| JAS | 7.40 | 0.40 | 5.71 |
| BEAUTY | 4.04 | 0.20 | 5.21 |
| TASCO | 21.70 | 1.00 | 4.83 |
| STEC | 27.25 | 1.25 | 4.81 |
| GFPT | 17.70 | 0.80 | 4.73 |
| THANI | 7.20 | 0.30 | 4.35 |
| SIRI | 1.53 | 0.05 | 3.38 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| TOP | 66.25 | -1.75 | -2.57 |
| ESSO | 10.60 | -0.20 | -1.85 |
| COM7 | 22.10 | -0.40 | -1.78 |
| BLAND | 1.75 | -0.02 | -1.13 |
| PTG | 18.60 | -0.20 | -1.06 |
| KTB | 19.50 | -0.20 | -1.02 |
| SPRC | 10.00 | -0.10 | -0.99 |
| HANA | 27.25 | -0.25 | -0.91 |
| AEONTS | 221.00 | -2.00 | -0.90 |
| THCOM | 5.80 | -0.05 | -0.85 |

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 |
| 03/07/2019 | 40,953 | 42,846 | -1,893 | 25,250 | 31,401 | -6,151 | 69,191 | 61,147 | 8,044 | 135,394 | 374,438 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-------|--------------------|--------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 03/07/2019 | 9,534 | 5,493 | 4,041 | 15,850 | 14,163 | 1,687 | 23,609 | 29,337 | -5,728 | 48,993 | 43,627 |