

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		25-Jan-19	24-Jan-19	Change	25-Jan-19 (+/-)	24-Jan-19 (+/-)	23-Jan-19 (+/-)	22-Jan-19 (+/-)	21-Jan-19	
S50F19	Jan 2019	1,083.80	1,080.50	3.3 0.31 %	546 -3.53 %	566 1.07 %	560 -1.06 %	566 1.62 %	557	
S50G19	Feb 2019	1,082.80	1,079.50	3.3 0.31 %	307 -0.32 %	308 0.65 %	306 -1.29 %	310 -3.43 %	321	
S50H19	Mar 2019	1,080.10	1,078.40	1.7 0.16 %	230,482 2.07 %	225,816 -1.99 %	230,404 2.87 %	223,966 2.37 %	218,778	
S50M19	Jun 2019	1,074.90	1,073.40	1.5 0.14 %	17,865 -0.26 %	17,912 -0.43 %	17,990 0.34 %	17,929 2.82 %	17,437	
S50U19	Sep 2019	1,071.10	1,069.90	1.2 0.11 %	6,802 -1.02 %	6,872 0.53 %	6,836 -2.11 %	6,983 0.32 %	6,961	
S50Z19	Dec 2019	1,070.00	1,068.80	1.2 0.11 %	2,713 2.30 %	2,652 0.99 %	2,626 15.18 %	2,280 3.68 %	2,199	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			25-Jan-19	24-Jan-19	Change	25-Jan-19 (+/-)	24-Jan-19 (+/-)	23-Jan-19 (+/-)	22-Jan-19 (+/-)	21-Jan-19	
WHAH19	Mar 2019	17,472	4.41	4.26	0.15 3.52 %	18,573 15.17 %	16,126 18.16 %	13,648 -44.61 %	24,640 5.69 %	23,314	
WHAU19	Sep 2019	14,000	4.38	4.23	0.15 3.55 %	14,501 794.41 %	501 -61.49 %	1,301 0.00 %	1,301 0.00 %	1,301	
IRPCH19	Mar 2019	11,839	5.73	5.73	0.00 0.00 %	43,279 -15.48 %	51,205 25.97 %	40,648 -8.24 %	44,298 11.32 %	39,795	
BEMH19	Mar 2019	10,154	10.35	10.47	-0.12 -1.15 %	30,120 -11.73 %	34,122 -1.42 %	34,612 -1.35 %	35,085 20.46 %	29,125	
IVLH19	Mar 2019	7,189	46.04	47.60	-1.56 -3.28 %	8,972 13.18 %	7,927 5.52 %	7,512 0.59 %	7,468 -13.12 %	8,596	
PTTGCH19	Mar 2019	6,037	65.00	66.92	-1.92 -2.87 %	6,318 -35.28 %	9,762 4.18 %	9,370 80.23 %	5,199 -3.54 %	5,390	
CPALLH19	Mar 2019	5,043	77.00	77.09	-0.09 -0.12 %	5,460 5.16 %	5,192 -11.51 %	5,867 17.67 %	4,986 12.15 %	4,446	
BDMSH19	Mar 2019	4,882	23.60	23.22	0.38 1.64 %	4,644 10.10 %	4,218 17.66 %	3,585 -2.16 %	3,664 18.85 %	3,083	
IVLM19	Jun 2019	4,491	46.25	47.69	-1.44 -3.02 %	2,144 10.69 %	1,937 -0.77 %	1,952 -13.01 %	2,244 0.94 %	2,223	
BJCH19	Mar 2019	3,651	48.87	48.12	0.75 1.56 %	7,590 63.97 %	4,629 35.35 %	3,420 140.85 %	1,420 -34.56 %	2,170	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19	(+/-)	22-Jan-19	(+/-)	21-Jan-19	25-Jan-19	24-Jan-19	Change
SIRIH19	Mar 2019	2,720	178,294	0.85 %	176,784	-0.11 %	176,984	-0.83 %	178,465	-0.01 %	178,488	1.27	1.24	0.03 2.42 %
BLANDM19	Jun 2019	1,010	156,557	-0.63 %	157,547	-0.62 %	158,527	0.01 %	158,512	0.00 %	158,507	1.59	1.58	0.01 0.63 %
TMBH19	Mar 2019	3,236	87,308	-2.72 %	89,750	0.59 %	89,223	2.60 %	86,962	2.55 %	84,802	2.22	2.22	0 0 %
BLANDH19	Mar 2019	1,241	85,533	-0.21 %	85,710	-1.50 %	87,011	-1.97 %	88,756	-0.04 %	88,791	1.59	1.59	0 0 %
TRUEH19	Mar 2019	2,630	68,190	0.42 %	67,903	-3.55 %	70,402	-2.22 %	71,998	-4.71 %	75,553	4.91	4.83	0.08 1.66 %
TRUEM19	Jun 2019	516	55,829	-0.01 %	55,832	0.00 %	55,831	0.06 %	55,797	4.71 %	53,286	4.92	4.83	0.09 1.86 %
BANPUH19	Mar 2019	1,653	45,863	-1.26 %	46,449	0.73 %	46,114	0.90 %	45,704	-0.75 %	46,049	16.93	16.93	0 0 %
IRPCH19	Mar 2019	11,839	43,279	-15.48 %	51,205	25.97 %	40,648	-8.24 %	44,298	11.32 %	39,795	5.73	5.73	0 0 %
TPIPLH19	Mar 2019	220	36,279	0.45 %	36,118	1.62 %	35,542	0.57 %	35,342	0.26 %	35,252	1.93	1.93	0 0 %
APH19	Mar 2019	0	36,024	0.00 %	36,024	0.00 %	36,024	1.97 %	35,328	0.00 %	35,328	6.91	6.81	0.1 1.47 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.48	0.12	5.08
WHA	4.40	0.14	3.29
CK	25.75	0.75	3.00
CPN	79.25	2.25	2.92
LPN	7.05	0.20	2.92
LH	10.70	0.30	2.88
JAS	4.88	0.12	2.52
PLANB	6.25	0.15	2.46
DTAC	43.75	1.00	2.34
AMATA	22.60	0.50	2.26

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	46.25	-1.50	-3.14
PTTGC	67.00	-2.00	-2.90
KCE	26.75	-0.75	-2.73
BCP	32.25	-0.75	-2.27
VGI	7.80	-0.15	-1.89
TVO	27.00	-0.50	-1.82
TU	18.20	-0.30	-1.62
GLOBAL	18.30	-0.30	-1.61
TISCO	80.75	-1.25	-1.52
BBL	209.00	-3.00	-1.42

## 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
25/01/2019	28,354	26,754	1,600	26,336	27,247	-911	64,705	65,394	-689	119,395	258,715

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2019	1,680	1,117	563	4,922	3,894	1,028	4,422	6,013	-1,591	11,024	40,093

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2019	0	0	0	45	502	-457	670	213	457	715	24,208