

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Jan-19	25-Jan-19	Change	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19	(+/-)	22-Jan-19
S50F19	Jan 2019	1,081.70	1,083.80	-2.1 -0.19 %	465	-14.84 %	546	-3.53 %	566	1.07 %	560	-1.06 %	566
S50G19	Feb 2019	1,080.70	1,082.80	-2.1 -0.19 %	308	0.33 %	307	-0.32 %	308	0.65 %	306	-1.29 %	310
S50H19	Mar 2019	1,078.60	1,080.10	-1.5 -0.14 %	224,100	-2.77 %	230,482	2.07 %	225,816	-1.99 %	230,404	2.87 %	223,966
S50M19	Jun 2019	1,073.30	1,074.90	-1.6 -0.15 %	18,301	2.44 %	17,865	-0.26 %	17,912	-0.43 %	17,990	0.34 %	17,929
S50U19	Sep 2019	1,070.20	1,071.10	-0.9 -0.08 %	6,902	1.47 %	6,802	-1.02 %	6,872	0.53 %	6,836	-2.11 %	6,983
S50Z19	Dec 2019	1,068.80	1,070.00	-1.2 -0.11 %	2,731	0.66 %	2,713	2.30 %	2,652	0.99 %	2,626	15.18 %	2,280

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Jan-19	25-Jan-19	Change	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19	(+/-)	22-Jan-19
WHAH19	Mar 2019	7,110	4.41	4.41	0.00 0.00 %	19,477	4.87 %	18,573	15.17 %	16,126	18.16 %	13,648	-44.61 %	24,640
IRPCH19	Mar 2019	5,371	5.78	5.73	0.05 0.87 %	41,275	-4.63 %	43,279	-15.48 %	51,205	25.97 %	40,648	-8.24 %	44,298
TRUEH19	Mar 2019	4,957	5.01	4.91	0.10 2.04 %	66,524	-2.44 %	68,190	0.42 %	67,903	-3.55 %	70,402	-2.22 %	71,998
PTGH19	Mar 2019	4,255	9.98	9.70	0.28 2.89 %	16,532	-16.50 %	19,798	-2.94 %	20,398	1.49 %	20,099	1.25 %	19,850
BEAUTYH19	Mar 2019	4,209	7.42	7.12	0.30 4.21 %	9,289	11.81 %	8,308	-1.63 %	8,446	1.08 %	8,356	2.87 %	8,123
LHH19	Mar 2019	3,406	10.39	10.57	-0.18 -1.70 %	9,778	2.15 %	9,572	-3.48 %	9,917	-1.87 %	10,106	3.03 %	9,809
TUH19	Mar 2019	3,308	18.30	18.00	0.30 1.67 %	1,822	-48.25 %	3,521	6.25 %	3,314	17.85 %	2,812	-3.37 %	2,910
BEMM19	Jun 2019	3,142	10.35	10.30	0.05 0.49 %	4,219	289.21 %	1,084	-31.44 %	1,581	47.90 %	1,069	0.00 %	1,069
ITDH19	Mar 2019	3,140	2.59	2.47	0.12 4.86 %	19,002	-7.62 %	20,570	-1.03 %	20,784	0.66 %	20,647	1.95 %	20,252
BJCM19	Jun 2019	3,140	48.44	48.94	-0.50 -1.02 %	3,310	89.14 %	1,750	40.22 %	1,248	6.94 %	1,167	2.64 %	1,137

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19	(+/-)	22-Jan-19	28-Jan-19	25-Jan-19	Change
SIRIH19	Mar 2019	2,415	179,595	0.73 %	178,294	0.85 %	176,784	-0.11 %	176,984	-0.83 %	178,465	1.25	1.27	-0.02 -1.6 %
BLANDM19	Jun 2019	32	156,578	0.01 %	156,557	-0.63 %	157,547	-0.62 %	158,527	0.01 %	158,512	1.59	1.59	0 0 %
TMBH19	Mar 2019	2,181	87,395	0.10 %	87,308	-2.72 %	89,750	0.59 %	89,223	2.60 %	86,962	2.20	2.22	-0.02 -0.9 %
BLANDH19	Mar 2019	1,954	85,263	-0.32 %	85,533	-0.21 %	85,710	-1.50 %	87,011	-1.97 %	88,756	1.59	1.59	0 0 %
TRUEH19	Mar 2019	4,957	66,524	-2.44 %	68,190	0.42 %	67,903	-3.55 %	70,402	-2.22 %	71,998	5.01	4.91	0.1 2.04 %
TRUEM19	Jun 2019	615	55,255	-1.03 %	55,829	-0.01 %	55,832	0.00 %	55,831	0.06 %	55,797	5.00	4.92	0.08 1.63 %
BANPUH19	Mar 2019	1,412	45,911	0.10 %	45,863	-1.26 %	46,449	0.73 %	46,114	0.90 %	45,704	16.67	16.93	-0.3 -1.5 %
IRPCH19	Mar 2019	5,371	41,275	-4.63 %	43,279	-15.48 %	51,205	25.97 %	40,648	-8.24 %	44,298	5.78	5.73	0.05 0.87 %
JASH19	Mar 2019	2,043	36,727	2.73 %	35,750	-1.39 %	36,253	1.40 %	35,753	-0.04 %	35,767	4.79	4.75	0.04 0.84 %
TPIPLH19	Mar 2019	282	36,535	0.71 %	36,279	0.45 %	36,118	1.62 %	35,542	0.57 %	35,342	1.96	1.93	0.03 1.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.60	0.12	4.84
BEAUTY	7.50	0.30	4.17
THAI	13.40	0.50	3.88
SCC	466.00	14.00	3.10
PTG	10.10	0.30	3.06
TRUE	5.05	0.15	3.06
HMPRO	15.50	0.40	2.65
CENDEL	41.75	1.00	2.45
TU	18.60	0.40	2.20
BH	188.00	4.00	2.17

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	7.60	-0.30	-3.80
SAWAD	47.25	-1.75	-3.57
IVL	45.00	-1.25	-2.70
PTTEP	121.50	-3.00	-2.41
LH	10.50	-0.20	-1.87
BEC	5.70	-0.10	-1.72
DTAC	43.00	-0.75	-1.71
GPSC	60.25	-1.00	-1.63
SCB	128.50	-2.00	-1.53
KTB	19.80	-0.30	-1.49

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
28/01/2019	29,378	26,342	3,036	27,516	29,286	-1,770	64,809	66,075	-1,266	121,703	252,807

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2019	7,397	1,416	5,981	8,011	6,074	1,937	7,803	15,721	-7,918	23,211	39,179

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2019	1	1	0	99	1,192	-1,093	1,864	771	1,093	1,964	25,197