

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jan-19	28-Jan-19	Change	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19
S50F19	Jan 2019	1,086.20	1,081.70	4.5 0.42 %	457	-1.72 %	465	-14.84 %	546	-3.53 %	566	1.07 %	560
S50G19	Feb 2019	1,085.20	1,080.70	4.5 0.42 %	308	0.00 %	308	0.33 %	307	-0.32 %	308	0.65 %	306
S50H19	Mar 2019	1,081.60	1,078.60	3 0.28 %	232,302	3.66 %	224,100	-2.77 %	230,482	2.07 %	225,816	-1.99 %	230,404
S50M19	Jun 2019	1,075.90	1,073.30	2.6 0.24 %	17,929	-2.03 %	18,301	2.44 %	17,865	-0.26 %	17,912	-0.43 %	17,990
S50U19	Sep 2019	1,072.60	1,070.20	2.4 0.22 %	7,022	1.74 %	6,902	1.47 %	6,802	-1.02 %	6,872	0.53 %	6,836
S50Z19	Dec 2019	1,071.40	1,068.80	2.6 0.24 %	2,735	0.15 %	2,731	0.66 %	2,713	2.30 %	2,652	0.99 %	2,626

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jan-19	28-Jan-19	Change	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19
BLANDH19	Mar 2019	12,174	1.68	1.59	0.09 5.66 %	85,276	0.02 %	85,263	-0.32 %	85,533	-0.21 %	85,710	-1.50 %	87,011
IRPCH19	Mar 2019	12,056	5.52	5.78	-0.26 -4.50 %	43,533	5.47 %	41,275	-4.63 %	43,279	-15.48 %	51,205	25.97 %	40,648
WHAH19	Mar 2019	10,560	4.35	4.41	-0.06 -1.36 %	19,634	0.81 %	19,477	4.87 %	18,573	15.17 %	16,126	18.16 %	13,648
IRPCZ19	Dec 2019	7,502	5.39	5.64	-0.25 -4.43 %	2,512	0.00 %	10	0.00 %	10	0.00 %	10	25.00 %	8
BLANDM19	Jun 2019	6,759	1.68	1.59	0.09 5.66 %	153,961	-1.67 %	156,578	0.01 %	156,557	-0.63 %	157,547	-0.62 %	158,527
WHAU19	Sep 2019	5,000	4.32	4.38	-0.06 -1.37 %	19,001	35.71 %	14,001	-3.45 %	14,501	794.41 %	501	-61.49 %	1,301
BECH19	Mar 2019	4,314	5.44	5.70	-0.26 -4.56 %	1,840	-69.54 %	6,040	-1.26 %	6,117	-1.59 %	6,216	-10.07 %	6,912
IVLH19	Mar 2019	4,187	46.00	45.15	0.85 1.88 %	9,188	8.15 %	8,496	-5.31 %	8,972	13.18 %	7,927	5.52 %	7,512
CPNH19	Mar 2019	4,154	78.70	80.50	-1.80 -2.24 %	1,618	-70.39 %	5,464	8.11 %	5,054	47.05 %	3,437	35.96 %	2,528
IVLM19	Jun 2019	3,940	46.15	45.26	0.89 1.97 %	2,472	13.39 %	2,180	1.68 %	2,144	10.69 %	1,937	-0.77 %	1,952

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	(+/-)	23-Jan-19	29-Jan-19	28-Jan-19	Change
SIRIH19	Mar 2019	816	179,104	-0.27 %	179,595	0.73 %	178,294	0.85 %	176,784	-0.11 %	176,984	1.27	1.25	0.02 1.6 %
BLANDM19	Jun 2019	6,759	153,961	-1.67 %	156,578	0.01 %	156,557	-0.63 %	157,547	-0.62 %	158,527	1.68	1.59	0.09 5.66 %
TMBH19	Mar 2019	1,160	88,403	1.15 %	87,395	0.10 %	87,308	-2.72 %	89,750	0.59 %	89,223	2.19	2.20	-0.01 -0.5 %
BLANDH19	Mar 2019	12,174	85,276	0.02 %	85,263	-0.32 %	85,533	-0.21 %	85,710	-1.50 %	87,011	1.68	1.59	0.09 5.66 %
TRUEH19	Mar 2019	2,471	64,482	-3.07 %	66,524	-2.44 %	68,190	0.42 %	67,903	-3.55 %	70,402	5.05	5.01	0.04 0.8 %
TRUEM19	Jun 2019	1,117	55,179	-0.14 %	55,255	-1.03 %	55,829	-0.01 %	55,832	0.00 %	55,831	5.10	5.00	0.1 2 %
BANPUH19	Mar 2019	1,253	45,410	-1.09 %	45,911	0.10 %	45,863	-1.26 %	46,449	0.73 %	46,114	16.60	16.67	-0.07 -0.4 %
IRPCH19	Mar 2019	12,056	43,533	5.47 %	41,275	-4.63 %	43,279	-15.48 %	51,205	25.97 %	40,648	5.52	5.78	-0.3 -4.5 %
JASH19	Mar 2019	28	36,720	-0.02 %	36,727	2.73 %	35,750	-1.39 %	36,253	1.40 %	35,753	4.84	4.79	0.05 1.04 %
TPIPLH19	Mar 2019	11	36,545	0.03 %	36,535	0.71 %	36,279	0.45 %	36,118	1.62 %	35,542	1.97	1.96	0.01 0.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	46.50	3.50	8.14
BLAND	1.69	0.12	7.64
TVO	28.50	1.25	4.59
SAMART	6.65	0.20	3.10
PTG	10.40	0.30	2.97
THCOM	7.80	0.20	2.63
IVL	46.00	1.00	2.22
UNIQ	10.10	0.20	2.02
CENTEL	42.50	0.75	1.80
CPALL	78.75	1.25	1.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	5.30	-0.40	-7.02
IRPC	5.65	-0.30	-5.04
TOP	69.00	-2.25	-3.16
MTC	46.25	-1.25	-2.63
PTTEP	118.50	-3.00	-2.47
BANPU	16.40	-0.30	-1.80
KTC	28.50	-0.50	-1.72
SPALI	19.20	-0.30	-1.54
AP	6.90	-0.10	-1.43
LPN	6.95	-0.10	-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
29/01/2019	38,676	29,551	9,125	27,337	30,703	-3,366	65,062	70,821	-5,759	131,075	260,753

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2019	4,207	1,525	2,682	5,959	4,539	1,420	5,850	9,952	-4,102	16,016	37,772

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2019	1	1	0	931	713	218	1,095	1,313	-218	2,027	24,995