

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jan-19	29-Jan-19	Change	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19
S50G19	Feb 2019	1,089.20	1,085.20	4 0.37 %	306	-0.65 %	308	0.00 %	308	0.33 %	307	-0.32 %	308
S50H19	Mar 2019	1,087.50	1,081.60	5.9 0.55 %	221,310	-4.73 %	232,302	3.66 %	224,100	-2.77 %	230,482	2.07 %	225,816
S50J19	Apr 2019	1,087.00	1,083.00	4 0.37 %	2	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M19	Jun 2019	1,081.70	1,075.90	5.8 0.54 %	18,122	1.08 %	17,929	-2.03 %	18,301	2.44 %	17,865	-0.26 %	17,912
S50U19	Sep 2019	1,078.00	1,072.60	5.4 0.5 %	7,092	1.00 %	7,022	1.74 %	6,902	1.47 %	6,802	-1.02 %	6,872
S50Z19	Dec 2019	1,077.00	1,071.40	5.6 0.52 %	2,629	-3.88 %	2,735	0.15 %	2,731	0.66 %	2,713	2.30 %	2,652

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Jan-19	29-Jan-19	Change	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19
IRPCM19	Jun 2019	52,507	5.54	5.48	0.06 1.09 %	37,221	247.41 %	10,714	17.88 %	9,089	-0.01 %	9,090	0.22 %	9,070
IRPCH19	Mar 2019	13,787	5.50	5.52	-0.02 -0.36 %	39,734	-8.73 %	43,533	5.47 %	41,275	-4.63 %	43,279	-15.48 %	51,205
TRUEH19	Mar 2019	11,127	5.06	5.05	0.01 0.20 %	55,621	-13.74 %	64,482	-3.07 %	66,524	-2.44 %	68,190	0.42 %	67,903
BDMSH19	Mar 2019	5,230	23.69	24.00	-0.31 -1.29 %	6,268	47.00 %	4,264	4.61 %	4,076	-12.23 %	4,644	10.10 %	4,218
TRUEM19	Jun 2019	5,026	5.06	5.10	-0.04 -0.78 %	56,178	1.81 %	55,179	-0.14 %	55,255	-1.03 %	55,829	-0.01 %	55,832
BLANDH19	Mar 2019	4,839	1.68	1.68	0.00 0.00 %	81,896	-3.96 %	85,276	0.02 %	85,263	-0.32 %	85,533	-0.21 %	85,710
BJCH19	Mar 2019	4,814	48.95	48.25	0.70 1.45 %	3,894	-41.92 %	6,705	-15.39 %	7,925	4.41 %	7,590	63.97 %	4,629
AAVH19	Mar 2019	4,601	4.30	4.02	0.28 6.97 %	8,156	34.37 %	6,070	0.00 %	6,070	-0.08 %	6,075	1.55 %	5,982
ITDH19	Mar 2019	3,988	2.59	2.62	-0.03 -1.15 %	21,814	12.09 %	19,462	2.42 %	19,002	-7.62 %	20,570	-1.03 %	20,784
WHAH19	Mar 2019	3,570	4.40	4.35	0.05 1.15 %	22,171	12.92 %	19,634	0.81 %	19,477	4.87 %	18,573	15.17 %	16,126

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	(+/-)	24-Jan-19	30-Jan-19	29-Jan-19	Change
SIRIH19	Mar 2019	144	179,114	0.01 %	179,104	-0.27 %	179,595	0.73 %	178,294	0.85 %	176,784	1.27	1.27	0 0 %
BLANDM19	Jun 2019	3,327	156,698	1.78 %	153,961	-1.67 %	156,578	0.01 %	156,557	-0.63 %	157,547	1.68	1.68	0 0 %
TMBH19	Mar 2019	2,077	89,455	1.19 %	88,403	1.15 %	87,395	0.10 %	87,308	-2.72 %	89,750	2.22	2.19	0.03 1.37 %
BLANDH19	Mar 2019	4,839	81,896	-3.96 %	85,276	0.02 %	85,263	-0.32 %	85,533	-0.21 %	85,710	1.68	1.68	0 0 %
TRUEM19	Jun 2019	5,026	56,178	1.81 %	55,179	-0.14 %	55,255	-1.03 %	55,829	-0.01 %	55,832	5.06	5.10	-0.04 -0.8 %
TRUEH19	Mar 2019	11,127	55,621	-13.74 %	64,482	-3.07 %	66,524	-2.44 %	68,190	0.42 %	67,903	5.06	5.05	0.01 0.2 %
BANPUH19	Mar 2019	809	46,088	1.49 %	45,410	-1.09 %	45,911	0.10 %	45,863	-1.26 %	46,449	16.64	16.60	0.04 0.24 %
IRPCH19	Mar 2019	13,787	39,734	-8.73 %	43,533	5.47 %	41,275	-4.63 %	43,279	-15.48 %	51,205	5.50	5.52	-0.02 -0.4 %
IRPCM19	Jun 2019	52,507	37,221	247.41 %	10,714	17.88 %	9,089	-0.01 %	9,090	0.22 %	9,070	5.54	5.48	0.06 1.09 %
TPIPLH19	Mar 2019	102	36,606	0.17 %	36,545	0.03 %	36,535	0.71 %	36,279	0.45 %	36,118	1.98	1.97	0.01 0.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	3.50	0.22	6.71
CBG	39.25	2.25	6.08
AAV	4.28	0.24	5.94
TOP	72.00	3.00	4.35
STA	14.90	0.60	4.20
BEAUTY	7.80	0.30	4.00
GPSC	62.00	1.75	2.90
LH	10.80	0.30	2.86
BEC	5.45	0.15	2.83
TU	19.00	0.50	2.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	23.90	-0.30	-1.24
UNIQ	10.00	-0.10	-0.99
CPALL	78.00	-0.75	-0.95
KCE	26.25	-0.25	-0.94
CPF	27.25	-0.25	-0.91
TVO	28.25	-0.25	-0.88
AMATA	22.60	-0.20	-0.88
ITD	2.58	-0.02	-0.77
THAI	13.20	-0.10	-0.75
ROBINS	68.25	-0.50	-0.73

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
30/01/2019	23,096	30,096	-7,000	25,234	24,289	945	71,523	65,468	6,055	119,853	249,887

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2019	3,379	2,071	1,308	5,969	6,015	-46	7,395	8,657	-1,262	16,743	38,272

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2019	1	0	1	2,075	3,190	-1,115	4,485	3,371	1,114	6,561	24,704