

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Jan-19	30-Jan-19	Change	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	
S50G19	Feb 2019	1,091.00	1,089.20	1.8 0.17 %	306	0.00 %	306	-0.65 %	308	0.00 %	308	0.33 %	307	
S50H19	Mar 2019	1,088.80	1,087.50	1.3 0.12 %	223,911	1.18 %	221,310	-4.73 %	232,302	3.66 %	224,100	-2.77 %	230,482	
S50J19	Apr 2019	1,084.70	1,087.00	-2.3 -0.21 %	70	400.00 %	2	0.00 %	0	0.00 %	0	0.00 %	0	
S50M19	Jun 2019	1,083.30	1,081.70	1.6 0.15 %	19,112	5.46 %	18,122	1.08 %	17,929	-2.03 %	18,301	2.44 %	17,865	
S50U19	Sep 2019	1,079.20	1,078.00	1.2 0.11 %	7,115	0.32 %	7,092	1.00 %	7,022	1.74 %	6,902	1.47 %	6,802	
S50Z19	Dec 2019	1,078.50	1,077.00	1.5 0.14 %	2,661	1.22 %	2,629	-3.88 %	2,735	0.15 %	2,731	0.66 %	2,713	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			31-Jan-19	30-Jan-19	Change	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	
IRPCH19	Mar 2019	29,748	5.57	5.50	0.07 1.27 %	58,881	48.19 %	39,734	-8.73 %	43,533	5.47 %	41,275	-4.63 %	43,279	
TRUEM19	Jun 2019	14,066	5.13	5.06	0.07 1.38 %	68,202	21.40 %	56,178	1.81 %	55,179	-0.14 %	55,255	-1.03 %	55,829	
CKPH19	Mar 2019	10,955	4.80	4.69	0.11 2.35 %	18,042	73.65 %	10,390	0.16 %	10,373	10.68 %	9,372	-0.27 %	9,397	
TRUEU19	Sep 2019	10,000	5.11	5.09	0.02 0.39 %	52	-99.48 %	10,052	0.00 %	10,052	-0.03 %	10,055	0.00 %	10,055	
SIRIH19	Mar 2019	9,735	1.29	1.27	0.02 1.57 %	171,117	-4.46 %	179,114	0.01 %	179,104	-0.27 %	179,595	0.73 %	178,294	
TRUEH19	Mar 2019	9,589	5.08	5.06	0.02 0.40 %	48,685	-12.47 %	55,621	-13.74 %	64,482	-3.07 %	66,524	-2.44 %	68,190	
TPIPLH19	Mar 2019	8,662	2.12	1.98	0.14 7.07 %	38,747	5.85 %	36,606	0.17 %	36,545	0.03 %	36,535	0.71 %	36,279	
PTTGCH19	Mar 2019	6,934	66.30	65.81	0.49 0.74 %	12,902	55.60 %	8,292	22.84 %	6,750	0.58 %	6,711	6.22 %	6,318	
BJCH19	Mar 2019	6,457	48.84	48.95	-0.11 -0.22 %	9,603	146.61 %	3,894	-41.92 %	6,705	-15.39 %	7,925	4.41 %	7,590	
IVLH19	Mar 2019	6,290	47.66	46.30	1.36 2.94 %	11,597	43.31 %	8,092	-11.93 %	9,188	8.15 %	8,496	-5.31 %	8,972	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	(+/-)	25-Jan-19	31-Jan-19	30-Jan-19	Change	
SIRIH19	Mar 2019	9,735	171,117	-4.46 %	179,114	0.01 %	179,104	-0.27 %	179,595	0.73 %	178,294	1.29	1.27	0.02 1.57 %	
BLANDM19	Jun 2019	20	156,718	0.01 %	156,698	1.78 %	153,961	-1.67 %	156,578	0.01 %	156,557	1.69	1.68	0.01 0.6 %	
TMBH19	Mar 2019	5,904	95,197	6.42 %	89,455	1.19 %	88,403	1.15 %	87,395	0.10 %	87,308	2.22	2.22	0 0 %	
BLANDH19	Mar 2019	1,459	82,515	0.76 %	81,896	-3.96 %	85,276	0.02 %	85,263	-0.32 %	85,533	1.68	1.68	0 0 %	
TRUEM19	Jun 2019	14,066	68,202	21.40 %	56,178	1.81 %	55,179	-0.14 %	55,255	-1.03 %	55,829	5.13	5.06	0.07 1.38 %	
IRPCH19	Mar 2019	29,748	58,881	48.19 %	39,734	-8.73 %	43,533	5.47 %	41,275	-4.63 %	43,279	5.57	5.50	0.07 1.27 %	
TRUEH19	Mar 2019	9,589	48,685	-12.47 %	55,621	-13.74 %	64,482	-3.07 %	66,524	-2.44 %	68,190	5.08	5.06	0.02 0.4 %	
BANPUH19	Mar 2019	1,705	46,835	1.62 %	46,088	1.49 %	45,410	-1.09 %	45,911	0.10 %	45,863	16.60	16.64	-0.04 -0.2 %	
TPIPLH19	Mar 2019	8,662	38,747	5.85 %	36,606	0.17 %	36,545	0.03 %	36,535	0.71 %	36,279	2.12	1.98	0.1 7.07 %	
APH19	Mar 2019	1,001	36,358	2.83 %	35,358	-0.91 %	35,684	-1.39 %	36,187	0.45 %	36,024	6.99	6.85	0.1 2.04 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	2.14	0.15	7.54
IVL	48.00	1.75	3.78
KBANK	200.00	7.00	3.63
CHG	2.04	0.07	3.55
CKP	4.82	0.16	3.43
DTAC	48.00	1.50	3.23
SIRI	1.35	0.04	3.05
UNIQ	10.30	0.30	3.00
AP	7.00	0.20	2.94
MTC	47.50	1.25	2.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	3.42	-0.08	-2.29
BTS	10.00	-0.20	-1.96
CBG	38.50	-0.75	-1.91
BEM	10.40	-0.20	-1.89
TU	18.70	-0.30	-1.58
BDMS	23.60	-0.30	-1.26
AOT	69.00	-0.75	-1.08
LH	10.70	-0.10	-0.93
SCC	468.00	-4.00	-0.85
BEAUTY	7.75	-0.05	-0.64

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
31/01/2019	39,743	26,666	13,077	28,242	26,033	2,209	60,388	75,674	-15,286	128,373	253,175

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2019	2,271	2,347	-76	5,877	6,906	-1,029	7,586	6,481	1,105	15,734	39,169

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2019	2	0	2	976	1,131	-155	2,799	2,646	153	3,777	24,544