

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Feb-19	31-Jan-19	Change	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19
S50G19	Feb 2019	1,097.30	1,091.00	6.3 0.58 %	293	-4.25 %	306	0.00 %	306	-0.65 %	308	0.00 %	308
S50H19	Mar 2019	1,095.20	1,088.80	6.4 0.59 %	224,030	0.05 %	223,911	1.18 %	221,310	-4.73 %	232,302	3.66 %	224,100
S50J19	Apr 2019	1,091.60	1,084.70	6.9 0.64 %	70	0.00 %	70	400.00 %	2	0.00 %	0	0.00 %	0
S50M19	Jun 2019	1,089.60	1,083.30	6.3 0.58 %	19,342	1.20 %	19,112	5.46 %	18,122	1.08 %	17,929	-2.03 %	18,301
S50U19	Sep 2019	1,085.50	1,079.20	6.3 0.58 %	6,926	-2.66 %	7,115	0.32 %	7,092	1.00 %	7,022	1.74 %	6,902
S50Z19	Dec 2019	1,084.80	1,078.50	6.3 0.58 %	2,615	-1.73 %	2,661	1.22 %	2,629	-3.88 %	2,735	0.15 %	2,731

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Feb-19	31-Jan-19	Change	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19
IRPCM19	Jun 2019	52,010	5.64	5.61	0.03 0.53 %	9,761	-72.71 %	35,763	-3.92 %	37,221	247.41 %	10,714	17.88 %	9,089
TPIPLH19	Mar 2019	6,976	2.15	2.12	0.03 1.42 %	39,020	0.70 %	38,747	5.85 %	36,606	0.17 %	36,545	0.03 %	36,535
BLANDH19	Mar 2019	5,655	1.69	1.68	0.01 0.60 %	86,989	5.42 %	82,515	0.76 %	81,896	-3.96 %	85,276	0.02 %	85,263
TMBH19	Mar 2019	5,154	2.22	2.22	0.00 0.00 %	96,688	1.57 %	95,197	6.42 %	89,455	1.19 %	88,403	1.15 %	87,395
WHAH19	Mar 2019	4,705	4.37	4.41	-0.04 -0.91 %	21,802	-2.52 %	22,366	0.88 %	22,171	12.92 %	19,634	0.81 %	19,477
IRPCH19	Mar 2019	4,606	5.60	5.57	0.03 0.54 %	55,374	-5.96 %	58,881	48.19 %	39,734	-8.73 %	43,533	5.47 %	41,275
CKPH19	Mar 2019	3,745	4.91	4.80	0.11 2.29 %	17,438	-3.35 %	18,042	73.65 %	10,390	0.16 %	10,373	10.68 %	9,372
TRUEH19	Mar 2019	3,671	5.17	5.08	0.09 1.77 %	45,209	-7.14 %	48,685	-12.47 %	55,621	-13.74 %	64,482	-3.07 %	66,524
BJCM19	Jun 2019	3,240	48.98	48.91	0.07 0.14 %	2,511	-11.93 %	2,851	18.25 %	2,411	51.64 %	1,590	-51.96 %	3,310
BDMH19	Mar 2019	3,069	23.61	23.31	0.30 1.29 %	5,013	-0.32 %	5,029	-19.77 %	6,268	47.00 %	4,264	4.61 %	4,076

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	(+/-)	28-Jan-19	01-Feb-19	31-Jan-19	Change
SIRIH19	Mar 2019	906	171,619	0.29 %	171,117	-4.46 %	179,114	0.01 %	179,104	-0.27 %	179,595	1.30	1.29	0.01 0.78 %
BLANDM19	Jun 2019	0	156,718	0.00 %	156,718	0.01 %	156,698	1.78 %	153,961	-1.67 %	156,578	1.67	1.69	-0.02 -1.2 %
TMBH19	Mar 2019	5,154	96,688	1.57 %	95,197	6.42 %	89,455	1.19 %	88,403	1.15 %	87,395	2.22	2.22	0 0 %
BLANDH19	Mar 2019	5,655	86,989	5.42 %	82,515	0.76 %	81,896	-3.96 %	85,276	0.02 %	85,263	1.69	1.68	0.01 0.6 %
TRUEM19	Jun 2019	2,021	67,203	-1.46 %	68,202	21.40 %	56,178	1.81 %	55,179	-0.14 %	55,255	5.14	5.13	0.01 0.19 %
IRPCH19	Mar 2019	4,606	55,374	-5.96 %	58,881	48.19 %	39,734	-8.73 %	43,533	5.47 %	41,275	5.60	5.57	0.03 0.54 %
BANPUH19	Mar 2019	1,051	46,831	-0.01 %	46,835	1.62 %	46,088	1.49 %	45,410	-1.09 %	45,911	16.75	16.60	0.2 0.9 %
TRUEH19	Mar 2019	3,671	45,209	-7.14 %	48,685	-12.47 %	55,621	-13.74 %	64,482	-3.07 %	66,524	5.17	5.08	0.09 1.77 %
TPIPLH19	Mar 2019	6,976	39,020	0.70 %	38,747	5.85 %	36,606	0.17 %	36,545	0.03 %	36,535	2.15	2.12	0.03 1.42 %
APH19	Mar 2019	573	35,857	-1.38 %	36,358	2.83 %	35,358	-0.91 %	35,684	-1.39 %	36,187	7.12	6.99	0.1 1.86 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	30.00	3.75	14.29
SAMART	7.30	0.60	8.96
BEC	5.70	0.25	4.59
SAWAD	50.75	2.00	4.10
STPI	4.62	0.16	3.59
STEC	23.50	0.80	3.52
CBG	39.75	1.25	3.25
BLA	28.25	0.75	2.73
CKP	4.94	0.12	2.49
TOP	73.75	1.75	2.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	15.20	-0.40	-2.56
GLOBAL	18.40	-0.30	-1.60
GPSC	62.00	-0.75	-1.20
ROBINS	67.25	-0.75	-1.10
BEM	10.30	-0.10	-0.96
SCC	464.00	-4.00	-0.85
MINT	38.50	-0.25	-0.65
CPALL	77.25	-0.50	-0.64
BCH	16.20	-0.10	-0.61
S	3.36	-0.02	-0.59

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
01/02/2019	34,567	25,057	9,510	26,328	32,608	-6,280	62,723	65,953	-3,230	123,618	253,276

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2019	3,758	1,358	2,400	5,609	5,748	-139	7,008	9,269	-2,261	16,375	38,766

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2019	11	15	-4	983	172	811	762	1,569	-807	1,756	24,815