

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Feb-19	01-Feb-19	Change	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19
S50G19	Feb 2019	1,099.00	1,097.30	1.7 0.15 %	283	-3.41 %	293	-4.25 %	306	0.00 %	306	-0.65 %	308
S50H19	Mar 2019	1,095.90	1,095.20	0.7 0.06 %	212,038	-5.35 %	224,030	0.05 %	223,911	1.18 %	221,310	-4.73 %	232,302
S50M19	Jun 2019	1,090.50	1,089.60	0.9 0.08 %	19,502	0.83 %	19,342	1.20 %	19,112	5.46 %	18,122	1.08 %	17,929
S50U19	Sep 2019	1,086.60	1,085.50	1.1 0.1 %	6,978	0.75 %	6,926	-2.66 %	7,115	0.32 %	7,092	1.00 %	7,022
S50Z19	Dec 2019	1,085.80	1,084.80	1 0.09 %	2,619	0.15 %	2,615	-1.73 %	2,661	1.22 %	2,629	-3.88 %	2,735

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Feb-19	01-Feb-19	Change	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19
TRUEH19	Mar 2019	10,805	5.23	5.17	0.06 1.16 %	39,680	-12.23 %	45,209	-7.14 %	48,685	-12.47 %	55,621	-13.74 %	64,482
IRPCH19	Mar 2019	9,812	5.67	5.60	0.07 1.25 %	49,860	-9.96 %	55,374	-5.96 %	58,881	48.19 %	39,734	-8.73 %	43,533
PTTGCH19	Mar 2019	5,680	67.66	67.50	0.16 0.24 %	8,261	-20.45 %	10,385	-19.51 %	12,902	55.60 %	8,292	22.84 %	6,750
SIRIH19	Mar 2019	5,354	1.31	1.30	0.01 0.77 %	175,448	2.23 %	171,619	0.29 %	171,117	-4.46 %	179,114	0.01 %	179,104
WHAH19	Mar 2019	5,173	4.39	4.37	0.02 0.46 %	20,928	-4.01 %	21,802	-2.52 %	22,366	0.88 %	22,171	12.92 %	19,634
IVLH19	Mar 2019	5,135	48.70	48.52	0.18 0.37 %	7,495	-33.80 %	11,322	-2.37 %	11,597	43.31 %	8,092	-11.93 %	9,188
BJCH19	Mar 2019	4,880	49.58	48.91	0.67 1.37 %	3,732	-53.22 %	7,977	-16.93 %	9,603	146.61 %	3,894	-41.92 %	6,705
AAVH19	Mar 2019	3,060	4.37	4.29	0.08 1.86 %	8,058	59.34 %	5,057	0.02 %	5,056	-38.01 %	8,156	34.37 %	6,070
QHH19	Mar 2019	2,527	3.02	2.99	0.03 1.00 %	12,553	-3.92 %	13,065	-3.65 %	13,560	7.59 %	12,603	0.08 %	12,593
BEMM19	Jun 2019	2,476	10.29	10.41	-0.12 -1.15 %	9,730	34.11 %	7,255	53.42 %	4,729	0.13 %	4,723	11.87 %	4,222

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	(+/-)	29-Jan-19	04-Feb-19	01-Feb-19	Change
SIRIH19	Mar 2019	5,354	175,448	2.23 %	171,619	0.29 %	171,117	-4.46 %	179,114	0.01 %	179,104	1.31	1.30	0.01 0.77 %
BLANDM19	Jun 2019	503	157,221	0.32 %	156,718	0.00 %	156,718	0.01 %	156,698	1.78 %	153,961	1.72	1.67	0.05 2.99 %
TMBH19	Mar 2019	565	97,189	0.52 %	96,688	1.57 %	95,197	6.42 %	89,455	1.19 %	88,403	2.23	2.22	0.01 0.45 %
BLANDH19	Mar 2019	1,134	87,230	0.28 %	86,989	5.42 %	82,515	0.76 %	81,896	-3.96 %	85,276	1.70	1.69	0.01 0.59 %
TRUEM19	Jun 2019	105	67,153	-0.07 %	67,203	-1.46 %	68,202	21.40 %	56,178	1.81 %	55,179	5.24	5.14	0.1 1.95 %
IRPCH19	Mar 2019	9,812	49,860	-9.96 %	55,374	-5.96 %	58,881	48.19 %	39,734	-8.73 %	43,533	5.67	5.60	0.07 1.25 %
BANPUH19	Mar 2019	1,968	45,119	-3.66 %	46,831	-0.01 %	46,835	1.62 %	46,088	1.49 %	45,410	16.85	16.75	0.1 0.6 %
TPIPLH19	Mar 2019	1,170	40,085	2.73 %	39,020	0.70 %	38,747	5.85 %	36,606	0.17 %	36,545	2.13	2.15	-0.02 -0.9 %
TRUEH19	Mar 2019	10,805	39,680	-12.23 %	45,209	-7.14 %	48,685	-12.47 %	55,621	-13.74 %	64,482	5.23	5.17	0.06 1.16 %
APH19	Mar 2019	519	35,361	-1.38 %	35,857	-1.38 %	36,358	2.83 %	35,358	-0.91 %	35,684	7.16	7.12	0.04 0.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.25	0.55	9.65
STA	16.50	1.10	7.14
CENTEL	45.00	1.75	4.05
GLOBAL	19.10	0.70	3.80
LPN	7.45	0.25	3.47
KCE	30.75	0.75	2.50
AAV	4.36	0.08	1.87
IRPC	5.90	0.10	1.72
SAWAD	51.50	0.75	1.48
AP	7.20	0.10	1.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	2.02	-0.06	-2.88
CPN	78.25	-1.50	-1.88
TPIPL	2.14	-0.04	-1.83
BTS	9.95	-0.15	-1.49
PTG	10.30	-0.10	-0.96
LH	10.60	-0.10	-0.93
BBL	213.00	-2.00	-0.93
RATCH	55.25	-0.50	-0.90
AMATA	22.50	-0.20	-0.88
AOT	69.25	-0.50	-0.72

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
04/02/2019	24,158	19,926	4,232	16,779	17,891	-1,112	35,863	38,983	-3,120	76,800	241,490

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2019	1,431	3,429	-1,998	5,646	5,976	-330	9,727	7,399	2,328	16,804	39,324

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2019	0	0	0	38	64	-26	371	345	26	409	24,758