

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Feb-19	04-Feb-19	Change	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19
S50G19	Feb 2019	1,097.50	1,099.00	-1.5 -0.14 %	284	0.35 %	283	-3.41 %	293	-4.25 %	306	0.00 %	306
S50H19	Mar 2019	1,095.20	1,095.90	-0.7 -0.06 %	207,727	-2.03 %	212,038	-5.35 %	224,030	0.05 %	223,911	1.18 %	221,310
S50M19	Jun 2019	1,089.70	1,090.50	-0.8 -0.07 %	19,315	-0.96 %	19,502	0.83 %	19,342	1.20 %	19,112	5.46 %	18,122
S50U19	Sep 2019	1,085.80	1,086.60	-0.8 -0.07 %	6,988	0.14 %	6,978	0.75 %	6,926	-2.66 %	7,115	0.32 %	7,092
S50Z19	Dec 2019	1,085.00	1,085.80	-0.8 -0.07 %	2,600	-0.73 %	2,619	0.15 %	2,615	-1.73 %	2,661	1.22 %	2,629

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Feb-19	04-Feb-19	Change	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19
TMBH19	Mar 2019	15,428	2.27	2.23	0.04 1.79 %	101,037	3.96 %	97,189	0.52 %	96,688	1.57 %	95,197	6.42 %	89,455
TMBM19	Jun 2019	6,049	2.22	2.19	0.03 1.37 %	16,262	-5.53 %	17,214	0.01 %	17,213	0.00 %	17,213	0.72 %	17,090
WHAH19	Mar 2019	4,245	4.36	4.39	-0.03 -0.68 %	25,060	19.74 %	20,928	-4.01 %	21,802	-2.52 %	22,366	0.88 %	22,171
TRUEZ19	Dec 2019	2,800	5.20	5.28	-0.08 -1.52 %	11,152	33.52 %	8,352	1.22 %	8,251	22.22 %	6,751	3.05 %	6,551
JASH19	Mar 2019	2,505	5.02	5.01	0.01 0.20 %	37,632	7.12 %	35,132	0.00 %	35,132	0.03 %	35,120	-3.04 %	36,220
SIRIH19	Mar 2019	2,118	1.29	1.31	-0.02 -1.53 %	176,563	0.64 %	175,448	2.23 %	171,619	0.29 %	171,117	-4.46 %	179,114
IRPCH19	Mar 2019	2,060	5.65	5.67	-0.02 -0.35 %	51,344	2.98 %	49,860	-9.96 %	55,374	-5.96 %	58,881	48.19 %	39,734
TRUEM19	Jun 2019	2,011	5.21	5.24	-0.03 -0.57 %	67,162	0.01 %	67,153	-0.07 %	67,203	-1.46 %	68,202	21.40 %	56,178
CPFM19	Jun 2019	2,005	26.66	27.26	-0.60 -2.20 %	2,332	608.81 %	329	0.00 %	329	0.00 %	329	0.00 %	329
BANPUH19	Mar 2019	1,987	17.00	16.85	0.15 0.89 %	44,216	-2.00 %	45,119	-3.66 %	46,831	-0.01 %	46,835	1.62 %	46,088

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	(+/-)	30-Jan-19	05-Feb-19	04-Feb-19	Change
SIRIH19	Mar 2019	2,118	176,563	0.64 %	175,448	2.23 %	171,619	0.29 %	171,117	-4.46 %	179,114	1.29	1.31	-0.02 -1.5 %
BLANDM19	Jun 2019	522	157,741	0.33 %	157,221	0.32 %	156,718	0.00 %	156,718	0.01 %	156,698	1.71	1.72	-0.01 -0.6 %
TMBH19	Mar 2019	15,428	101,037	3.96 %	97,189	0.52 %	96,688	1.57 %	95,197	6.42 %	89,455	2.27	2.23	0.04 1.79 %
BLANDH19	Mar 2019	159	87,283	0.06 %	87,230	0.28 %	86,989	5.42 %	82,515	0.76 %	81,896	1.69	1.70	-0.01 -0.6 %
TRUEM19	Jun 2019	2,011	67,162	0.01 %	67,153	-0.07 %	67,203	-1.46 %	68,202	21.40 %	56,178	5.21	5.24	-0.03 -0.6 %
IRPCH19	Mar 2019	2,060	51,344	2.98 %	49,860	-9.96 %	55,374	-5.96 %	58,881	48.19 %	39,734	5.65	5.67	-0.02 -0.4 %
APU19	Sep 2019	500	48,709	1.04 %	48,209	0.00 %	48,208	0.00 %	48,208	0.00 %	48,208	6.95	7.05	-0.1 -1.4 %
BANPUH19	Mar 2019	1,987	44,216	-2.00 %	45,119	-3.66 %	46,831	-0.01 %	46,835	1.62 %	46,088	17.00	16.85	0.2 0.89 %
TRUEH19	Mar 2019	1,636	40,179	1.26 %	39,680	-12.23 %	45,209	-7.14 %	48,685	-12.47 %	55,621	5.20	5.23	-0.03 -0.6 %
TPIPLH19	Mar 2019	30	40,089	0.01 %	40,085	2.73 %	39,020	0.70 %	38,747	5.85 %	36,606	2.14	2.13	0.01 0.47 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.40	0.15	2.40
GPSC	63.75	1.25	2.00
TMB	2.26	0.04	1.80
BCP	33.50	0.50	1.52
THAI	13.60	0.20	1.49
BANPU	17.00	0.20	1.19
EGCO	266.00	3.00	1.14
AOT	70.00	0.75	1.08
GLOBAL	19.30	0.20	1.05
KTB	19.90	0.20	1.02

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	7.55	-0.20	-2.58
TU	18.40	-0.40	-2.13
IRPC	5.80	-0.10	-1.69
KTC	29.75	-0.50	-1.65
SAWAD	50.75	-0.75	-1.46
AP	7.10	-0.10	-1.39
LPN	7.35	-0.10	-1.34
QH	2.98	-0.04	-1.32
STA	16.30	-0.20	-1.21
IVL	48.50	-0.50	-1.02

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
05/02/2019	20,872	21,583	-711	19,064	20,993	-1,929	56,917	54,277	2,640	96,853	236,984

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2019	1,204	1,306	-102	3,367	3,627	-260	5,573	5,211	362	10,144	39,825