

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Feb-19	05-Feb-19	Change	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19
S50G19	Feb 2019	1,101.40	1,097.50	3.9 0.36 %	296	4.23 %	284	0.35 %	283	-3.41 %	293	-4.25 %	306
S50H19	Mar 2019	1,098.30	1,095.20	3.1 0.28 %	213,548	2.80 %	207,727	-2.03 %	212,038	-5.35 %	224,030	0.05 %	223,911
S50J19	Apr 2019	1,091.60	1,095.30	-3.7 -0.34 %	83	18.57 %	70	0.00 %	70	0.00 %	70	0.00 %	70
S50M19	Jun 2019	1,092.40	1,089.70	2.7 0.25 %	19,575	1.35 %	19,315	-0.96 %	19,502	0.83 %	19,342	1.20 %	19,112
S50U19	Sep 2019	1,088.50	1,085.80	2.7 0.25 %	6,998	0.14 %	6,988	0.14 %	6,978	0.75 %	6,926	-2.66 %	7,115
S50Z19	Dec 2019	1,088.00	1,085.00	3 0.28 %	2,678	3.00 %	2,600	-0.73 %	2,619	0.15 %	2,615	-1.73 %	2,661

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Feb-19	05-Feb-19	Change	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19
IRPCH19	Mar 2019	14,777	5.64	5.65	-0.01 -0.18 %	46,060	-10.29 %	51,344	2.98 %	49,860	-9.96 %	55,374	-5.96 %	58,881
TMBH19	Mar 2019	14,541	2.26	2.27	-0.01 -0.44 %	97,854	-3.15 %	101,037	3.96 %	97,189	0.52 %	96,688	1.57 %	95,197
BCHH19	Mar 2019	6,203	16.80	16.19	0.61 3.77 %	7,534	11.20 %	6,775	3.82 %	6,526	-5.72 %	6,922	12.10 %	6,175
AMATAH19	Mar 2019	6,004	21.99	22.33	-0.34 -1.52 %	9,192	35.22 %	6,798	4.62 %	6,498	5.03 %	6,187	1.94 %	6,069
WHAH19	Mar 2019	5,675	4.40	4.36	0.04 0.92 %	21,624	-13.71 %	25,060	19.74 %	20,928	-4.01 %	21,802	-2.52 %	22,366
TMBM19	Jun 2019	5,534	2.20	2.22	-0.02 -0.90 %	16,762	3.07 %	16,262	-5.53 %	17,214	0.01 %	17,213	0.00 %	17,213
BDMSH19	Mar 2019	3,282	23.35	23.48	-0.13 -0.55 %	4,935	4.93 %	4,703	-7.82 %	5,102	1.78 %	5,013	-0.32 %	5,029
BEMH19	Mar 2019	2,554	10.50	10.33	0.17 1.65 %	28,793	-3.30 %	29,777	-0.01 %	29,779	-1.27 %	30,163	3.39 %	29,175
CPALLH19	Mar 2019	1,786	78.07	78.00	0.07 0.09 %	4,933	-17.87 %	6,006	-0.73 %	6,050	-6.99 %	6,505	7.75 %	6,037
CKPH19	Mar 2019	1,784	4.98	4.90	0.08 1.63 %	19,142	3.84 %	18,435	-0.02 %	18,439	5.74 %	17,438	-3.35 %	18,042

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	(+/-)	31-Jan-19	06-Feb-19	05-Feb-19	Change
SIRIH19	Mar 2019	301	176,424	-0.08 %	176,563	0.64 %	175,448	2.23 %	171,619	0.29 %	171,117	1.28	1.29	-0.01 -0.8 %
BLANDM19	Jun 2019	12	157,733	-0.01 %	157,741	0.33 %	157,221	0.32 %	156,718	0.00 %	156,718	1.70	1.71	-0.01 -0.6 %
TMBH19	Mar 2019	14,541	97,854	-3.15 %	101,037	3.96 %	97,189	0.52 %	96,688	1.57 %	95,197	2.26	2.27	-0.01 -0.4 %
BLANDH19	Mar 2019	526	87,776	0.56 %	87,283	0.06 %	87,230	0.28 %	86,989	5.42 %	82,515	1.69	1.69	0 0 %
TRUEM19	Jun 2019	9	67,159	0.00 %	67,162	0.01 %	67,153	-0.07 %	67,203	-1.46 %	68,202	5.22	5.21	0.01 0.19 %
APU19	Sep 2019	0	48,709	0.00 %	48,709	1.04 %	48,209	0.00 %	48,208	0.00 %	48,208	6.99	6.95	0.04 0.58 %
IRPCH19	Mar 2019	14,777	46,060	-10.29 %	51,344	2.98 %	49,860	-9.96 %	55,374	-5.96 %	58,881	5.64	5.65	-0.01 -0.2 %
BANPUH19	Mar 2019	1,046	44,017	-0.45 %	44,216	-2.00 %	45,119	-3.66 %	46,831	-0.01 %	46,835	16.90	17.00	-0.1 -0.6 %
TRUEH19	Mar 2019	80	40,185	0.01 %	40,179	1.26 %	39,680	-12.23 %	45,209	-7.14 %	48,685	5.21	5.20	0.01 0.19 %
TPIPLH19	Mar 2019	10	40,095	0.01 %	40,089	0.01 %	40,085	2.73 %	39,020	0.70 %	38,747	2.14	2.14	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	16.90	0.80	4.97
BEM	10.60	0.40	3.92
SAWAD	52.50	1.75	3.45
VGI	8.00	0.25	3.23
JAS	5.20	0.15	2.97
GUNKUL	3.18	0.08	2.58
S	3.46	0.08	2.37
MTC	49.00	1.00	2.08
SCB	135.00	2.50	1.89
EGCO	271.00	5.00	1.88

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	10.00	-0.30	-2.91
AMATA	21.90	-0.60	-2.67
STA	16.10	-0.20	-1.23
PTT	48.75	-0.50	-1.02
BDMS	23.60	-0.20	-0.84
AOT	69.50	-0.50	-0.71
QH	2.96	-0.02	-0.67
BANPU	16.90	-0.10	-0.59
IVL	48.25	-0.25	-0.52
BBL	212.00	-1.00	-0.47

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
06/02/2019	37,551	18,203	19,348	20,634	24,599	-3,965	55,657	71,040	-15,383	113,842	243,178

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/02/2019	809	603	206	2,183	2,398	-215	3,656	3,647	9	6,648	40,194

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/02/2019	3	0	3	601	1,605	-1,004	2,175	1,174	1,001	2,779	25,434