

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Feb-19	06-Feb-19	Change	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19
S50G19	Feb 2019	1,100.10	1,101.40	-1.3 -0.12 %	306	3.38 %	296	4.23 %	284	0.35 %	283	-3.41 %	293
S50H19	Mar 2019	1,096.80	1,098.30	-1.5 -0.14 %	205,117	-3.95 %	213,548	2.80 %	207,727	-2.03 %	212,038	-5.35 %	224,030
S50J19	Apr 2019	1,089.50	1,091.60	-2.1 -0.19 %	82	-1.20 %	83	18.57 %	70	0.00 %	70	0.00 %	70
S50M19	Jun 2019	1,090.80	1,092.40	-1.6 -0.15 %	20,521	4.83 %	19,575	1.35 %	19,315	-0.96 %	19,502	0.83 %	19,342
S50U19	Sep 2019	1,087.30	1,088.50	-1.2 -0.11 %	7,189	2.73 %	6,998	0.14 %	6,988	0.14 %	6,978	0.75 %	6,926
S50Z19	Dec 2019	1,086.10	1,088.00	-1.9 -0.17 %	2,766	3.29 %	2,678	3.00 %	2,600	-0.73 %	2,619	0.15 %	2,615

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Feb-19	06-Feb-19	Change	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19
WHAH19	Mar 2019	14,896	4.36	4.40	-0.04 -0.91 %	21,389	-1.09 %	21,624	-13.71 %	25,060	19.74 %	20,928	-4.01 %	21,802
TRUEH19	Mar 2019	11,771	5.19	5.21	-0.02 -0.38 %	48,732	21.27 %	40,185	0.01 %	40,179	1.26 %	39,680	-12.23 %	45,209
IRPCH19	Mar 2019	11,101	5.61	5.64	-0.03 -0.53 %	37,049	-19.56 %	46,060	-10.29 %	51,344	2.98 %	49,860	-9.96 %	55,374
CKPH19	Mar 2019	7,622	4.91	4.98	-0.07 -1.41 %	12,655	-33.89 %	19,142	3.84 %	18,435	-0.02 %	18,439	5.74 %	17,438
JASH19	Mar 2019	6,533	5.04	5.15	-0.11 -2.14 %	45,232	16.78 %	38,732	2.92 %	37,632	7.12 %	35,132	0.00 %	35,132
BEMH19	Mar 2019	5,662	10.60	10.50	0.10 0.95 %	30,769	6.86 %	28,793	-3.30 %	29,777	-0.01 %	29,779	-1.27 %	30,163
QHH19	Mar 2019	4,698	2.98	2.99	-0.01 -0.33 %	16,671	28.19 %	13,005	4.00 %	12,505	-0.38 %	12,553	-3.92 %	13,065
BDMSM19	Jun 2019	4,035	23.22	23.50	-0.28 -1.19 %	9,301	61.25 %	5,768	5.68 %	5,458	1.87 %	5,358	-0.02 %	5,359
CHGH19	Mar 2019	4,016	1.99	2.05	-0.06 -2.93 %	32,176	14.14 %	28,190	0.01 %	28,186	0.04 %	28,175	0.02 %	28,170
CPALLH19	Mar 2019	3,782	77.00	78.07	-1.07 -1.37 %	6,388	29.50 %	4,933	-17.87 %	6,006	-0.73 %	6,050	-6.99 %	6,505

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	(+/-)	01-Feb-19	07-Feb-19	06-Feb-19	Change
SIRIH19	Mar 2019	1,258	175,320	-0.63 %	176,424	-0.08 %	176,563	0.64 %	175,448	2.23 %	171,619	1.29	1.28	0.01 0.78 %
BLANDM19	Jun 2019	6	157,734	0.00 %	157,733	-0.01 %	157,741	0.33 %	157,221	0.32 %	156,718	1.68	1.70	-0.02 -1.2 %
TMBH19	Mar 2019	2,097	95,802	-2.10 %	97,854	-3.15 %	101,037	3.96 %	97,189	0.52 %	96,688	2.26	2.26	0 0 %
BLANDH19	Mar 2019	5	87,776	0.00 %	87,776	0.56 %	87,283	0.06 %	87,230	0.28 %	86,989	1.70	1.69	0.01 0.59 %
TRUEM19	Jun 2019	3,027	68,156	1.48 %	67,159	0.00 %	67,162	0.01 %	67,153	-0.07 %	67,203	5.14	5.22	-0.08 -1.5 %
APU19	Sep 2019	500	49,209	1.03 %	48,709	0.00 %	48,709	1.04 %	48,209	0.00 %	48,208	6.98	6.99	-0.01 -0.1 %
TRUEH19	Mar 2019	11,771	48,732	21.27 %	40,185	0.01 %	40,179	1.26 %	39,680	-12.23 %	45,209	5.19	5.21	-0.02 -0.4 %
JASH19	Mar 2019	6,533	45,232	16.78 %	38,732	2.92 %	37,632	7.12 %	35,132	0.00 %	35,132	5.04	5.15	-0.1 -2.1 %
BANPUH19	Mar 2019	1,192	43,518	-1.13 %	44,017	-0.45 %	44,216	-2.00 %	45,119	-3.66 %	46,831	16.90	16.90	0 0 %
TPIPLH19	Mar 2019	157	40,095	0.00 %	40,095	0.01 %	40,089	0.01 %	40,085	2.73 %	39,020	2.09	2.14	-0.05 -2.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	31.00	1.25	4.20
ADVANC	183.50	3.50	1.94
CBG	40.25	0.50	1.26
CHG	2.02	0.02	1.00
LH	10.70	0.10	0.94
CPF	27.50	0.25	0.92
AMATA	22.10	0.20	0.91
INTUCH	55.50	0.50	0.91
KCE	31.00	0.25	0.81
SIRI	1.36	0.01	0.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.54	-0.08	-3.05
TPIPL	2.08	-0.06	-2.80
TU	18.10	-0.50	-2.69
BH	181.50	-5.00	-2.68
GLOBAL	19.10	-0.50	-2.55
BEC	6.30	-0.15	-2.33
CPALL	76.50	-1.75	-2.24
THAI	13.40	-0.30	-2.19
CENTEL	45.00	-1.00	-2.17
DTAC	47.50	-1.00	-2.06

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
07/02/2019	36,771	32,448	4,323	34,150	35,579	-1,429	78,815	81,709	-2,894	149,736	235,981

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2019	892	3,473	-2,581	2,930	5,656	-2,726	9,924	4,617	5,307	13,746	41,934

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2019	0	1	-1	40	180	-140	647	506	141	687	25,576