

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Feb-19	07-Feb-19	Change	08-Feb-19	(+/-)	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19
S50G19	Feb 2019	1,097.30	1,100.10	-2.8 -0.25 %	285	-6.86 %	306	3.38 %	296	4.23 %	284	0.35 %	283
S50H19	Mar 2019	1,093.00	1,096.80	-3.8 -0.35 %	208,589	1.69 %	205,117	-3.95 %	213,548	2.80 %	207,727	-2.03 %	212,038
S50J19	Apr 2019	1,087.50	1,089.50	-2 -0.18 %	77	-6.10 %	82	-1.20 %	83	18.57 %	70	0.00 %	70
S50M19	Jun 2019	1,086.90	1,090.80	-3.9 -0.36 %	20,427	-0.46 %	20,521	4.83 %	19,575	1.35 %	19,315	-0.96 %	19,502
S50U19	Sep 2019	1,083.00	1,087.30	-4.3 -0.4 %	7,136	-0.74 %	7,189	2.73 %	6,998	0.14 %	6,988	0.14 %	6,978
S50Z19	Dec 2019	1,082.40	1,086.10	-3.7 -0.34 %	2,860	3.40 %	2,766	3.29 %	2,678	3.00 %	2,600	-0.73 %	2,619

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Feb-19	07-Feb-19	Change	08-Feb-19	(+/-)	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19
TMBH19	Mar 2019	41,899	2.26	2.26	0.00 0.00 %	91,796	-4.18 %	95,802	-2.10 %	97,854	-3.15 %	101,037	3.96 %	97,189
WHAH19	Mar 2019	15,898	4.30	4.36	-0.06 -1.38 %	15,536	-27.36 %	21,389	-1.09 %	21,624	-13.71 %	25,060	19.74 %	20,928
WHAU19	Sep 2019	14,500	4.27	4.33	-0.06 -1.39 %	8,001	-62.79 %	21,501	2.38 %	21,001	0.00 %	21,001	0.00 %	21,001
TMBM19	Jun 2019	12,516	2.26	2.26	0.00 0.00 %	14,047	-10.88 %	15,762	-5.97 %	16,762	3.07 %	16,262	-5.53 %	17,214
JASH19	Mar 2019	10,677	5.46	5.04	0.42 8.33 %	51,159	13.10 %	45,232	16.78 %	38,732	2.92 %	37,632	7.12 %	35,132
TRUEH19	Mar 2019	9,271	5.19	5.19	0.00 0.00 %	52,700	8.14 %	48,732	21.27 %	40,185	0.01 %	40,179	1.26 %	39,680
SIRIH19	Mar 2019	8,240	1.29	1.29	0.00 0.00 %	176,607	0.73 %	175,320	-0.63 %	176,424	-0.08 %	176,563	0.64 %	175,448
QHH19	Mar 2019	8,143	3.01	2.98	0.03 1.01 %	13,658	-18.07 %	16,671	28.19 %	13,005	4.00 %	12,505	-0.38 %	12,553
TRUEM19	Jun 2019	6,637	5.22	5.14	0.08 1.56 %	65,169	-4.38 %	68,156	1.48 %	67,159	0.00 %	67,162	0.01 %	67,153
ITDH19	Mar 2019	6,127	2.54	2.52	0.02 0.79 %	21,564	5.24 %	20,491	-0.12 %	20,516	0.24 %	20,466	2.72 %	19,925

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Feb-19	(+/-)	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	(+/-)	04-Feb-19	08-Feb-19	07-Feb-19	Change
SIRIH19	Mar 2019	8,240	176,607	0.73 %	175,320	-0.63 %	176,424	-0.08 %	176,563	0.64 %	175,448	1.29	1.29	0 0 %
BLANDM19	Jun 2019	509	157,237	-0.32 %	157,734	0.00 %	157,733	-0.01 %	157,741	0.33 %	157,221	1.69	1.68	0.01 0.6 %
TMBH19	Mar 2019	41,899	91,796	-4.18 %	95,802	-2.10 %	97,854	-3.15 %	101,037	3.96 %	97,189	2.26	2.26	0 0 %
BLANDH19	Mar 2019	1,781	86,805	-1.11 %	87,776	0.00 %	87,776	0.56 %	87,283	0.06 %	87,230	1.69	1.70	-0.01 -0.6 %
TRUEM19	Jun 2019	6,637	65,169	-4.38 %	68,156	1.48 %	67,159	0.00 %	67,162	0.01 %	67,153	5.22	5.14	0.08 1.56 %
TRUEH19	Mar 2019	9,271	52,700	8.14 %	48,732	21.27 %	40,185	0.01 %	40,179	1.26 %	39,680	5.19	5.19	0 0 %
JASH19	Mar 2019	10,677	51,159	13.10 %	45,232	16.78 %	38,732	2.92 %	37,632	7.12 %	35,132	5.46	5.04	0.4 8.33 %
APU19	Sep 2019	23	49,232	0.05 %	49,209	1.03 %	48,709	0.00 %	48,709	1.04 %	48,209	7.19	6.98	0.2 3.01 %
BANPUH19	Mar 2019	1,431	44,004	1.12 %	43,518	-1.13 %	44,017	-0.45 %	44,216	-2.00 %	45,119	16.71	16.90	-0.2 -1.1 %
TPIPLH19	Mar 2019	818	40,849	1.88 %	40,095	0.00 %	40,095	0.01 %	40,089	0.01 %	40,085	2.08	2.09	-0.01 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	8.65	0.55	6.79
JAS	5.55	0.35	6.73
BEC	6.50	0.20	3.17
INTUCH	57.00	1.50	2.70
QH	3.06	0.08	2.68
BDMS	23.90	0.60	2.58
ADVANC	188.00	4.50	2.45
BEAUTY	7.80	0.15	1.96
LH	10.90	0.20	1.87
KCE	31.50	0.50	1.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	22.20	-0.70	-3.06
CPF	26.75	-0.75	-2.73
BANPU	16.60	-0.30	-1.78
IVL	47.50	-0.75	-1.55
KBANK	199.00	-3.00	-1.49
SAWAD	52.00	-0.75	-1.42
AAV	4.26	-0.06	-1.39
WHA	4.28	-0.06	-1.38
AMATA	21.80	-0.30	-1.36
MINT	38.00	-0.50	-1.30

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
08/02/2019	43,747	44,138	-391	47,206	49,905	-2,699	110,246	107,156	3,090	201,199	239,374

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2019	7,133	2,456	4,677	5,598	5,596	2	7,644	12,323	-4,679	20,375	39,309

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2019	0	2	-2	10	254	-244	2,513	2,267	246	2,523	25,449