

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Feb-19	08-Feb-19	Change	11-Feb-19	(+/-)	08-Feb-19	(+/-)	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	
S50G19	Feb 2019	1,089.80	1,097.30	-7.5 -0.68 %	292	2.46 %	285	-6.86 %	306	3.38 %	296	4.23 %	284	
S50H19	Mar 2019	1,086.30	1,093.00	-6.7 -0.61 %	201,853	-3.23 %	208,589	1.69 %	205,117	-3.95 %	213,548	2.80 %	207,727	
S50J19	Apr 2019	1,081.40	1,087.50	-6.1 -0.56 %	77	0.00 %	77	-6.10 %	82	-1.20 %	83	18.57 %	70	
S50M19	Jun 2019	1,081.00	1,086.90	-5.9 -0.54 %	20,861	2.12 %	20,427	-0.46 %	20,521	4.83 %	19,575	1.35 %	19,315	
S50U19	Sep 2019	1,077.00	1,083.00	-6 -0.55 %	7,156	0.28 %	7,136	-0.74 %	7,189	2.73 %	6,998	0.14 %	6,988	
S50Z19	Dec 2019	1,076.10	1,082.40	-6.3 -0.58 %	3,020	5.59 %	2,860	3.40 %	2,766	3.29 %	2,678	3.00 %	2,600	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Feb-19	08-Feb-19	Change	11-Feb-19	(+/-)	08-Feb-19	(+/-)	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	
JASM19	Jun 2019	10,927	5.43	5.40	0.03 0.56 %	16,070	120.59 %	7,285	-5.61 %	7,718	0.00 %	7,718	0.00 %	7,718	
JASH19	Mar 2019	7,627	5.51	5.46	0.05 0.92 %	54,695	6.91 %	51,159	13.10 %	45,232	16.78 %	38,732	2.92 %	37,632	
TMBH19	Mar 2019	6,186	2.24	2.26	-0.02 -0.88 %	86,819	-5.42 %	91,796	-4.18 %	95,802	-2.10 %	97,854	-3.15 %	101,037	
TRUEH19	Mar 2019	5,148	5.20	5.19	0.01 0.19 %	47,852	-9.20 %	52,700	8.14 %	48,732	21.27 %	40,185	0.01 %	40,179	
WHAH19	Mar 2019	4,120	4.28	4.30	-0.02 -0.47 %	17,487	12.56 %	15,536	-27.36 %	21,389	-1.09 %	21,624	-13.71 %	25,060	
PTTEPH19	Mar 2019	4,083	120.11	121.21	-1.10 -0.91 %	6,696	79.71 %	3,726	-0.93 %	3,761	2.76 %	3,660	-0.92 %	3,694	
BLANDH19	Mar 2019	4,048	1.66	1.69	-0.03 -1.78 %	84,663	-2.47 %	86,805	-1.11 %	87,776	0.00 %	87,776	0.56 %	87,283	
QHM19	Jun 2019	4,014	2.92	2.94	-0.02 -0.68 %	14,184	16.55 %	12,170	-9.58 %	13,459	-3.58 %	13,959	5.68 %	13,209	
CHGH19	Mar 2019	4,000	2.00	2.02	-0.02 -0.99 %	28,176	-12.43 %	32,176	0.00 %	32,176	14.14 %	28,190	0.01 %	28,186	
TMBM19	Jun 2019	3,547	2.19	2.26	-0.07 -3.10 %	12,594	-10.34 %	14,047	-10.88 %	15,762	-5.97 %	16,762	3.07 %	16,262	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Feb-19	(+/-)	08-Feb-19	(+/-)	07-Feb-19	(+/-)	06-Feb-19	(+/-)	05-Feb-19	11-Feb-19	08-Feb-19	Change	
SIRIH19	Mar 2019	2,499	174,293	-1.31 %	176,607	0.73 %	175,320	-0.63 %	176,424	-0.08 %	176,563	1.28	1.29	-0.01 -0.8 %	
BLANDM19	Jun 2019	3	157,237	0.00 %	157,237	-0.32 %	157,734	0.00 %	157,733	-0.01 %	157,741	1.66	1.69	-0.03 -1.8 %	
TMBH19	Mar 2019	6,186	86,819	-5.42 %	91,796	-4.18 %	95,802	-2.10 %	97,854	-3.15 %	101,037	2.24	2.26	-0.02 -0.9 %	
BLANDH19	Mar 2019	4,048	84,663	-2.47 %	86,805	-1.11 %	87,776	0.00 %	87,776	0.56 %	87,283	1.66	1.69	-0.03 -1.8 %	
TRUEM19	Jun 2019	2,031	66,666	2.30 %	65,169	-4.38 %	68,156	1.48 %	67,159	0.00 %	67,162	5.21	5.22	-0.01 -0.2 %	
JASH19	Mar 2019	7,627	54,695	6.91 %	51,159	13.10 %	45,232	16.78 %	38,732	2.92 %	37,632	5.51	5.46	0.05 0.92 %	
APU19	Sep 2019	0	49,232	0.00 %	49,232	0.05 %	49,209	1.03 %	48,709	0.00 %	48,709	7.09	7.19	-0.1 -1.4 %	
TRUEH19	Mar 2019	5,148	47,852	-9.20 %	52,700	8.14 %	48,732	21.27 %	40,185	0.01 %	40,179	5.20	5.19	0.01 0.19 %	
BANPUH19	Mar 2019	883	43,368	-1.45 %	44,004	1.12 %	43,518	-1.13 %	44,017	-0.45 %	44,216	16.67	16.71	-0.04 -0.2 %	
TPIPLH19	Mar 2019	1,068	40,826	-0.06 %	40,849	1.88 %	40,095	0.00 %	40,095	0.01 %	40,089	2.05	2.08	-0.03 -1.4 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	26.00	0.50	1.96
JAS	5.65	0.10	1.80
CENTEL	46.00	0.75	1.66
STEC	22.50	0.30	1.35
DTAC	47.75	0.50	1.06
AAV	4.30	0.04	0.94
HANA	35.00	0.25	0.72
HMPRO	15.30	0.10	0.66
VGI	7.90	0.05	0.64
BBL	212.00	1.00	0.47

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	7.80	-0.85	-9.83
INTUCH	54.25	-2.75	-4.82
KCE	30.00	-1.50	-4.76
SAMART	7.05	-0.30	-4.08
BEC	6.25	-0.25	-3.85
ADVANC	181.00	-7.00	-3.72
CBG	39.50	-1.25	-3.07
LH	10.60	-0.30	-2.75
KTC	30.50	-0.75	-2.40
BDMS	23.40	-0.50	-2.09

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
11/02/2019	23,908	38,627	-14,719	38,003	32,793	5,210	83,634	74,125	9,509	145,545	233,259

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2019	13,363	11,344	2,019	16,028	15,568	460	13,579	16,058	-2,479	42,970	42,742