

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Feb-19	13-Feb-19	Change	14-Feb-19	(+/-)	13-Feb-19	(+/-)	12-Feb-19	(+/-)	11-Feb-19	(+/-)	08-Feb-19
S50G19	Feb 2019	1,098.50	1,101.40	-2.9 -0.26 %	278	-2.11 %	284	-2.41 %	291	-0.34 %	292	2.46 %	285
S50H19	Mar 2019	1,094.40	1,097.30	-2.9 -0.26 %	215,070	-0.26 %	215,639	5.41 %	204,568	1.35 %	201,853	-3.23 %	208,589
S50J19	Apr 2019	1,096.40	1,090.00	6.4 0.59 %	80	3.90 %	77	-2.53 %	79	2.60 %	77	0.00 %	77
S50M19	Jun 2019	1,089.60	1,092.30	-2.7 -0.25 %	23,655	6.19 %	22,276	3.65 %	21,492	3.02 %	20,861	2.12 %	20,427
S50U19	Sep 2019	1,085.30	1,088.10	-2.8 -0.26 %	6,758	-1.13 %	6,835	-4.08 %	7,126	-0.42 %	7,156	0.28 %	7,136
S50Z19	Dec 2019	1,084.70	1,087.60	-2.9 -0.27 %	3,198	6.10 %	3,014	-1.57 %	3,062	1.39 %	3,020	5.59 %	2,860

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Feb-19	13-Feb-19	Change	14-Feb-19	(+/-)	13-Feb-19	(+/-)	12-Feb-19	(+/-)	11-Feb-19	(+/-)	08-Feb-19
JASH19	Mar 2019	35,487	5.87	5.60	0.27 4.82 %	104,375	13.38 %	92,056	52.67 %	60,299	10.25 %	54,695	6.91 %	51,159
TRUEH19	Mar 2019	26,669	5.46	5.21	0.25 4.80 %	43,103	-9.98 %	47,884	0.04 %	47,863	0.02 %	47,852	-9.20 %	52,700
CKPH19	Mar 2019	12,451	5.00	4.98	0.02 0.40 %	10,457	-39.14 %	17,182	85.01 %	9,287	-0.01 %	9,288	5.92 %	8,769
TMBH19	Mar 2019	9,980	2.27	2.26	0.01 0.44 %	86,200	0.89 %	85,442	0.11 %	85,350	-1.69 %	86,819	-5.42 %	91,796
JASM19	Jun 2019	7,502	5.79	5.58	0.21 3.76 %	33,090	29.31 %	25,590	21.45 %	21,070	31.11 %	16,070	120.59 %	7,285
TRUEM19	Jun 2019	7,245	5.46	5.23	0.23 4.40 %	68,747	3.88 %	66,177	-0.75 %	66,675	0.01 %	66,666	2.30 %	65,169
GUNKULH19	Mar 2019	5,002	3.27	3.25	0.02 0.62 %	27,849	-3.47 %	28,849	1.77 %	28,348	0.00 %	28,348	0.05 %	28,335
AAVH19	Mar 2019	4,067	4.38	4.36	0.02 0.46 %	6,551	-23.40 %	8,552	-5.60 %	9,059	0.07 %	9,053	11.75 %	8,101
IRPCM19	Jun 2019	4,022	5.96	5.82	0.14 2.41 %	6,026	-27.69 %	8,333	-0.53 %	8,377	-11.05 %	9,418	5.76 %	8,905
IRPCH19	Mar 2019	3,472	5.95	5.79	0.16 2.76 %	30,970	-4.89 %	32,564	-3.24 %	33,656	-2.32 %	34,457	-0.01 %	34,462

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Feb-19	(+/-)	13-Feb-19	(+/-)	12-Feb-19	(+/-)	11-Feb-19	(+/-)	08-Feb-19	14-Feb-19	13-Feb-19	Change
SIRIH19	Mar 2019	43	173,256	0.00 %	173,256	-0.29 %	173,760	-0.31 %	174,293	-1.31 %	176,607	1.30	1.30	0 0 %
BLANDM19	Jun 2019	6	157,252	0.00 %	157,246	0.01 %	157,238	0.00 %	157,237	0.00 %	157,237	1.67	1.66	0.01 0.6 %
JASH19	Mar 2019	35,487	104,375	13.38 %	92,056	52.67 %	60,299	10.25 %	54,695	6.91 %	51,159	5.87	5.60	0.3 4.82 %
TMBH19	Mar 2019	9,980	86,200	0.89 %	85,442	0.11 %	85,350	-1.69 %	86,819	-5.42 %	91,796	2.27	2.26	0.01 0.44 %
BLANDH19	Mar 2019	517	84,160	0.60 %	83,657	-1.18 %	84,654	-0.01 %	84,663	-2.47 %	86,805	1.66	1.66	0 0 %
TRUEM19	Jun 2019	7,245	68,747	3.88 %	66,177	-0.75 %	66,675	0.01 %	66,666	2.30 %	65,169	5.46	5.23	0.2 4.4 %
APU19	Sep 2019	500	49,732	1.02 %	49,232	0.00 %	49,232	0.00 %	49,232	0.00 %	49,232	7.02	7.11	-0.09 -1.3 %
TRUEH19	Mar 2019	26,669	43,103	-9.98 %	47,884	0.04 %	47,863	0.02 %	47,852	-9.20 %	52,700	5.46	5.21	0.3 4.8 %
BANPUH19	Mar 2019	740	42,802	-0.68 %	43,097	0.71 %	42,794	-1.32 %	43,368	-1.45 %	44,004	16.70	16.80	-0.1 -0.6 %
TPIPLH19	Mar 2019	4	40,331	0.01 %	40,328	0.05 %	40,306	-1.27 %	40,826	-0.06 %	40,849	2.10	2.09	0.01 0.48 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	5.45	0.25	4.81
JAS	6.15	0.25	4.24
CBG	43.50	1.50	3.57
BCH	17.10	0.30	1.79
IRPC	6.05	0.10	1.68
TASCO	14.50	0.20	1.40
ADVANC	184.50	2.50	1.37
THCOM	7.40	0.10	1.37
BH	182.50	2.00	1.11
TU	18.80	0.20	1.08

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	29.00	-3.50	-10.77
PTG	10.00	-0.30	-2.91
IVL	46.75	-0.75	-1.58
PTT	48.25	-0.75	-1.53
AP	7.15	-0.10	-1.38
CPN	78.00	-1.00	-1.27
S	3.28	-0.04	-1.20
BANPU	16.60	-0.20	-1.19
BJC	49.25	-0.50	-1.01
TOP	75.25	-0.75	-0.99

## 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
14/02/2019	21,667	36,461	-14,794	22,030	16,659	5,371	55,012	45,589	9,423	98,709	249,039

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2019	2,638	5,276	-2,638	7,626	7,696	-70	13,981	11,273	2,708	24,245	42,081

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2019	0	0	0	129	331	-202	821	619	202	950	27,007