

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Feb-19	18-Feb-19	Change	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	(+/-)	14-Feb-19	(+/-)	13-Feb-19
S50G19	Feb 2019	1,092.50	1,088.50	4 0.37 %	224	-22.22 %	288	-1.03 %	291	4.68 %	278	-2.11 %	284
S50H19	Mar 2019	1,087.80	1,083.00	4.8 0.44 %	218,223	0.48 %	217,180	-1.30 %	220,046	2.31 %	215,070	-0.26 %	215,639
S50J19	Apr 2019	1,082.60	1,078.00	4.6 0.43 %	103	5.10 %	98	19.51 %	82	2.50 %	80	3.90 %	77
S50M19	Jun 2019	1,083.30	1,078.60	4.7 0.44 %	27,945	4.37 %	26,776	-0.87 %	27,010	14.18 %	23,655	6.19 %	22,276
S50U19	Sep 2019	1,079.00	1,074.40	4.6 0.43 %	6,732	-1.84 %	6,858	0.91 %	6,796	0.56 %	6,758	-1.13 %	6,835
S50Z19	Dec 2019	1,078.60	1,073.60	5 0.47 %	3,128	-5.27 %	3,302	2.32 %	3,227	0.91 %	3,198	6.10 %	3,014

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Feb-19	18-Feb-19	Change	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	(+/-)	14-Feb-19	(+/-)	13-Feb-19
JASH19	Mar 2019	24,422	5.92	5.84	0.08 1.37 %	153,950	13.68 %	135,425	16.86 %	115,884	11.03 %	104,375	13.38 %	92,056
PTTGCH19	Mar 2019	4,372	69.50	67.25	2.25 3.35 %	4,802	-41.05 %	8,146	-4.91 %	8,567	3.63 %	8,267	0.02 %	8,265
CPALLH19	Mar 2019	4,098	76.75	77.00	-0.25 -0.32 %	5,774	18.66 %	4,866	1.44 %	4,797	33.10 %	3,604	-18.65 %	4,430
TMBH19	Mar 2019	3,771	2.27	2.27	0.00 0.00 %	85,211	-1.64 %	86,633	-0.02 %	86,649	0.52 %	86,200	0.89 %	85,442
BEAUTYH19	Mar 2019	3,387	7.82	7.70	0.12 1.56 %	6,926	-23.74 %	9,082	-3.07 %	9,370	-9.82 %	10,390	0.16 %	10,373
ADVANCH19	Mar 2019	3,295	178.00	179.76	-1.76 -0.98 %	1,781	-47.09 %	3,366	186.96 %	1,173	36.08 %	862	-25.50 %	1,157
TRUEH19	Mar 2019	3,202	5.29	5.27	0.02 0.38 %	54,588	2.90 %	53,052	5.62 %	50,230	16.53 %	43,103	-9.98 %	47,884
CPALLM19	Jun 2019	3,092	76.00	76.40	-0.40 -0.52 %	5,394	89.73 %	2,843	0.71 %	2,823	-0.67 %	2,842	0.71 %	2,822
SIRIH19	Mar 2019	3,061	1.30	1.28	0.02 1.56 %	173,760	-1.70 %	176,770	0.00 %	176,777	2.03 %	173,256	0.00 %	173,256
BDMMS19	Jun 2019	3,003	24.15	23.70	0.45 1.90 %	974	-55.18 %	2,173	-0.09 %	2,175	-35.56 %	3,375	-22.84 %	4,374

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	(+/-)	14-Feb-19	(+/-)	13-Feb-19	20-Feb-19	18-Feb-19	Change
SIRIH19	Mar 2019	3,061	173,760	-1.70 %	176,770	0.00 %	176,777	2.03 %	173,256	0.00 %	173,256	1.30	1.28	0.02 1.56 %
BLANDM19	Jun 2019	1	154,252	0.00 %	154,252	0.00 %	154,252	-1.91 %	157,252	0.00 %	157,246	1.63	1.61	0.02 1.24 %
JASH19	Mar 2019	24,422	153,950	13.68 %	135,425	16.86 %	115,884	11.03 %	104,375	13.38 %	92,056	5.92	5.84	0.08 1.37 %
TMBH19	Mar 2019	3,771	85,211	-1.64 %	86,633	-0.02 %	86,649	0.52 %	86,200	0.89 %	85,442	2.27	2.27	0 0 %
TRUEM19	Jun 2019	17	84,210	0.01 %	84,201	22.54 %	68,714	-0.05 %	68,747	3.88 %	66,177	5.32	5.30	0.02 0.38 %
BLANDH19	Mar 2019	1,671	82,820	0.10 %	82,736	0.65 %	82,202	-2.33 %	84,160	0.60 %	83,657	1.66	1.63	0.03 1.84 %
TRUEH19	Mar 2019	3,202	54,588	2.90 %	53,052	5.62 %	50,230	16.53 %	43,103	-9.98 %	47,884	5.29	5.27	0.02 0.38 %
APU19	Sep 2019	0	50,332	0.00 %	50,332	1.21 %	49,732	0.00 %	49,732	1.02 %	49,232	7.02	7.04	-0.02 -0.3 %
TPIPLH19	Mar 2019	23	42,397	0.03 %	42,386	4.96 %	40,383	0.13 %	40,331	0.01 %	40,328	2.13	2.12	0.01 0.47 %
BANPUH19	Mar 2019	930	42,251	-1.60 %	42,938	0.52 %	42,716	-0.20 %	42,802	-0.68 %	43,097	16.56	16.43	0.1 0.79 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	43.25	2.75	6.79
STA	16.40	0.80	5.13
SAWAD	50.25	2.00	4.15
PTTGC	71.75	2.50	3.61
BEAUTY	7.90	0.20	2.60
BDMS	24.30	0.60	2.53
CHG	2.04	0.05	2.51
AOT	68.50	1.50	2.24
BH	185.50	4.00	2.20
TU	18.70	0.40	2.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ADVANC	177.50	-6.00	-3.27
CPF	26.00	-0.75	-2.80
ITD	2.44	-0.06	-2.40
TCAP	53.00	-1.00	-1.85
CPN	75.25	-1.25	-1.63
RATCH	54.75	-0.75	-1.35
STEC	22.20	-0.30	-1.33
KBANK	194.50	-2.50	-1.27
SPCG	18.50	-0.20	-1.07
THAI	13.10	-0.10	-0.76

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
20/02/2019	38,511	38,643	-132	27,372	33,722	-6,350	87,297	80,815	6,482	153,180	256,355

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/02/2019	8,041	4,466	3,575	12,275	11,138	1,137	7,183	11,895	-4,712	27,499	37,135