

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Feb-19	20-Feb-19	Change	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	(+/-)	14-Feb-19
S50G19	Feb 2019	1,093.90	1,092.50	1.4 0.13 %	222	-0.89 %	224	-22.22 %	288	-1.03 %	291	4.68 %	278
S50H19	Mar 2019	1,090.20	1,087.80	2.4 0.22 %	221,463	1.48 %	218,223	0.48 %	217,180	-1.30 %	220,046	2.31 %	215,070
S50J19	Apr 2019	1,086.00	1,082.60	3.4 0.31 %	105	1.94 %	103	5.10 %	98	19.51 %	82	2.50 %	80
S50M19	Jun 2019	1,085.10	1,083.30	1.8 0.17 %	27,060	-3.17 %	27,945	4.37 %	26,776	-0.87 %	27,010	14.18 %	23,655
S50U19	Sep 2019	1,081.10	1,079.00	2.1 0.19 %	6,760	0.42 %	6,732	-1.84 %	6,858	0.91 %	6,796	0.56 %	6,758
S50Z19	Dec 2019	1,080.50	1,078.60	1.9 0.18 %	3,117	-0.35 %	3,128	-5.27 %	3,302	2.32 %	3,227	0.91 %	3,198

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Feb-19	20-Feb-19	Change	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	(+/-)	14-Feb-19
JASH19	Mar 2019	7,534	5.83	5.92	-0.09 -1.52 %	156,501	1.66 %	153,950	13.68 %	135,425	16.86 %	115,884	11.03 %	104,375
JASM19	Jun 2019	7,000	5.72	5.91	-0.19 -3.21 %	37,594	-9.62 %	41,594	0.00 %	41,592	7.78 %	38,591	16.62 %	33,090
CKPM19	Jun 2019	5,505	4.93	4.94	-0.01 -0.20 %	6,034	70.74 %	3,534	0.00 %	3,534	0.31 %	3,523	-12.43 %	4,023
IRPCH19	Mar 2019	4,279	5.89	5.83	0.06 1.03 %	30,733	6.27 %	28,919	1.66 %	28,446	1.76 %	27,954	-9.74 %	30,970
CPALLM19	Jun 2019	3,402	75.87	76.00	-0.13 -0.17 %	2,894	-46.35 %	5,394	89.73 %	2,843	0.71 %	2,823	-0.67 %	2,842
CBGM19	Jun 2019	3,320	48.56	42.47	6.09 14.34 %	8,068	55.99 %	5,172	13.62 %	4,552	0.55 %	4,527	0.44 %	4,507
ITDH19	Mar 2019	2,738	2.43	2.47	-0.04 -1.62 %	21,768	13.96 %	19,102	-2.14 %	19,519	0.51 %	19,420	0.26 %	19,369
CPALLH19	Mar 2019	2,648	76.50	76.75	-0.25 -0.33 %	4,865	-15.74 %	5,774	18.66 %	4,866	1.44 %	4,797	33.10 %	3,604
DELTAH19	Mar 2019	2,300	71.41	69.57	1.84 2.64 %	4,625	55.99 %	2,965	0.88 %	2,939	36.32 %	2,156	37.68 %	1,566
TOPH19	Mar 2019	2,240	71.50	72.75	-1.25 -1.72 %	7,119	16.25 %	6,124	9.18 %	5,609	2.50 %	5,472	-20.95 %	6,922

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	(+/-)	14-Feb-19	21-Feb-19	20-Feb-19	Change
SIRIH19	Mar 2019	2,040	175,259	0.86 %	173,760	-1.70 %	176,770	0.00 %	176,777	2.03 %	173,256	1.31	1.30	0.01 0.77 %
JASH19	Mar 2019	7,534	156,501	1.66 %	153,950	13.68 %	135,425	16.86 %	115,884	11.03 %	104,375	5.83	5.92	-0.09 -1.5 %
BLANDM19	Jun 2019	0	154,252	0.00 %	154,252	0.00 %	154,252	0.00 %	154,252	-1.91 %	157,252	1.62	1.63	-0.01 -0.6 %
TMBH19	Mar 2019	882	84,669	-0.64 %	85,211	-1.64 %	86,633	-0.02 %	86,649	0.52 %	86,200	2.27	2.27	0 0 %
TRUEM19	Jun 2019	2,037	83,241	-1.15 %	84,210	0.01 %	84,201	22.54 %	68,714	-0.05 %	68,747	5.33	5.32	0.01 0.19 %
BLANDH19	Mar 2019	101	82,864	0.05 %	82,820	0.10 %	82,736	0.65 %	82,202	-2.33 %	84,160	1.64	1.66	-0.02 -1.2 %
TRUEH19	Mar 2019	1,169	54,588	0.00 %	54,588	2.90 %	53,052	5.62 %	50,230	16.53 %	43,103	5.33	5.29	0.04 0.76 %
APU19	Sep 2019	0	50,332	0.00 %	50,332	0.00 %	50,332	1.21 %	49,732	0.00 %	49,732	7.04	7.02	0.02 0.28 %
BANPUH19	Mar 2019	540	42,365	0.27 %	42,251	-1.60 %	42,938	0.52 %	42,716	-0.20 %	42,802	16.72	16.56	0.2 0.97 %
TPIPLH19	Mar 2019	85	42,318	-0.19 %	42,397	0.03 %	42,386	4.96 %	40,383	0.13 %	40,331	2.12	2.13	-0.01 -0.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	50.25	7.00	16.18
TASCO	15.20	0.60	4.11
MAJOR	25.75	0.85	3.41
CPN	77.50	2.25	2.99
LPN	7.50	0.20	2.74
STA	16.80	0.40	2.44
BBL	211.00	4.00	1.93
CPF	26.50	0.50	1.92
BA	12.60	0.20	1.61
SIRI	1.38	0.02	1.47

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	72.00	-2.25	-3.03
BEAUTY	7.70	-0.20	-2.53
MINT	37.25	-0.75	-1.97
BH	182.50	-3.00	-1.62
TU	18.40	-0.30	-1.60
HANA	35.50	-0.50	-1.39
HMPRO	15.00	-0.20	-1.32
VGI	7.85	-0.10	-1.26
PTTGC	71.00	-0.75	-1.05
CHG	2.02	-0.02	-0.98

## 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
21/02/2019	35,470	25,273	10,197	26,386	26,741	-355	65,838	75,680	-9,842	127,694	258,727

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2019	2,674	3,234	-560	4,009	4,344	-335	8,433	7,538	895	15,116	37,060

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2019	10	18	-8	490	184	306	1,304	1,602	-298	1,804	28,826