

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		22-Feb-19	21-Feb-19	Change	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	
S50G19	Feb 2019	1,106.40	1,093.90	12.5 1.14 %	207	-6.76 %	222	-0.89 %	224	-22.22 %	288	-1.03 %	291	
S50H19	Mar 2019	1,101.80	1,090.20	11.6 1.06 %	232,524	4.99 %	221,463	1.48 %	218,223	0.48 %	217,180	-1.30 %	220,046	
S50J19	Apr 2019	1,096.00	1,086.00	10 0.92 %	114	8.57 %	105	1.94 %	103	5.10 %	98	19.51 %	82	
S50M19	Jun 2019	1,096.50	1,085.10	11.4 1.05 %	26,462	-2.21 %	27,060	-3.17 %	27,945	4.37 %	26,776	-0.87 %	27,010	
S50U19	Sep 2019	1,092.40	1,081.10	11.3 1.05 %	6,577	-2.71 %	6,760	0.42 %	6,732	-1.84 %	6,858	0.91 %	6,796	
S50Z19	Dec 2019	1,092.20	1,080.50	11.7 1.08 %	3,280	5.23 %	3,117	-0.35 %	3,128	-5.27 %	3,302	2.32 %	3,227	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			22-Feb-19	21-Feb-19	Change	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	
JASH19	Mar 2019	10,711	5.78	5.83	-0.05 -0.86 %	149,518	-4.46 %	156,501	1.66 %	153,950	13.68 %	135,425	16.86 %	115,884	
QHH19	Mar 2019	10,151	3.06	2.97	0.09 3.03 %	22,556	27.54 %	17,685	0.00 %	17,685	-0.14 %	17,710	12.80 %	15,701	
TASCOM19	Jun 2019	9,420	15.39	14.79	0.60 4.06 %	5,892	274.81 %	1,572	52.33 %	1,032	0.00 %	1,032	24.04 %	832	
AAVH19	Mar 2019	6,151	4.46	4.32	0.14 3.24 %	12,610	67.15 %	7,544	7.17 %	7,039	7.47 %	6,550	0.00 %	6,550	
TRUEH19	Mar 2019	4,686	5.36	5.33	0.03 0.56 %	57,079	4.56 %	54,588	0.00 %	54,588	2.90 %	53,052	5.62 %	50,230	
WHAH19	Mar 2019	4,644	4.29	4.24	0.05 1.18 %	18,252	16.23 %	15,704	0.04 %	15,698	6.85 %	14,692	-20.35 %	18,445	
CPALLH19	Mar 2019	4,190	78.79	76.50	2.29 2.99 %	4,447	-8.59 %	4,865	-15.74 %	5,774	18.66 %	4,866	1.44 %	4,797	
CHGH19	Mar 2019	3,529	1.95	2.02	-0.07 -3.47 %	30,661	-4.70 %	32,172	1.58 %	31,672	-1.55 %	32,172	-5.86 %	34,175	
QHM19	Jun 2019	3,501	2.96	2.92	0.04 1.37 %	11,992	-17.19 %	14,481	-6.74 %	15,528	6.99 %	14,513	7.96 %	13,443	
AMATAH19	Mar 2019	3,441	22.10	21.70	0.40 1.84 %	8,099	-13.86 %	9,402	-0.07 %	9,409	-0.99 %	9,503	-2.68 %	9,765	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	(+/-)	15-Feb-19	22-Feb-19	21-Feb-19	Change	
SIRIH19	Mar 2019	2,066	177,043	1.02 %	175,259	0.86 %	173,760	-1.70 %	176,770	0.00 %	176,777	1.31	1.31	0 0 %	
BLANDM19	Jun 2019	24	154,276	0.02 %	154,252	0.00 %	154,252	0.00 %	154,252	0.00 %	154,252	1.66	1.62	0.04 2.47 %	
JASH19	Mar 2019	10,711	149,518	-4.46 %	156,501	1.66 %	153,950	13.68 %	135,425	16.86 %	115,884	5.78	5.83	-0.05 -0.9 %	
TMBH19	Mar 2019	528	85,168	0.59 %	84,669	-0.64 %	85,211	-1.64 %	86,633	-0.02 %	86,649	2.28	2.27	0.01 0.44 %	
TRUEM19	Jun 2019	1,533	83,774	0.64 %	83,241	-1.15 %	84,210	0.01 %	84,201	22.54 %	68,714	5.37	5.33	0.04 0.75 %	
BLANDH19	Mar 2019	118	82,909	0.05 %	82,864	0.05 %	82,820	0.10 %	82,736	0.65 %	82,202	1.66	1.64	0.02 1.22 %	
TRUEH19	Mar 2019	4,686	57,079	4.56 %	54,588	0.00 %	54,588	2.90 %	53,052	5.62 %	50,230	5.36	5.33	0.03 0.56 %	
APU19	Sep 2019	0	50,332	0.00 %	50,332	0.00 %	50,332	0.00 %	50,332	1.21 %	49,732	7.19	7.04	0.2 2.13 %	
TPIPLH19	Mar 2019	30	42,310	-0.02 %	42,318	-0.19 %	42,397	0.03 %	42,386	4.96 %	40,383	2.11	2.12	-0.01 -0.5 %	
BANPUH19	Mar 2019	1,884	42,189	-0.42 %	42,365	0.27 %	42,251	-1.60 %	42,938	0.52 %	42,716	16.55	16.72	-0.2 -1.0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.15	0.30	5.13
TASCO	15.80	0.60	3.95
VNG	6.05	0.20	3.42
DTAC	49.50	1.50	3.13
AP	7.30	0.20	2.82
AAV	4.50	0.12	2.74
QH	3.06	0.08	2.68
CPALL	78.75	2.00	2.61
GUNKUL	3.32	0.08	2.47
TOP	73.75	1.75	2.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	1.94	-0.08	-3.96
PLANB	5.90	-0.20	-3.28
JAS	6.05	-0.10	-1.63
PTG	9.25	-0.15	-1.60
BANPU	16.50	-0.20	-1.20
STA	16.60	-0.20	-1.19
CBG	49.75	-0.50	-1.00
BCH	16.80	-0.10	-0.59
KBANK	195.00	-1.00	-0.51
BDMS	24.00	-0.10	-0.41

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
22/02/2019	41,566	39,343	2,223	43,895	49,349	-5,454	99,173	95,942	3,231	184,634	269,164

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2019	2,112	5,137	-3,025	8,616	9,752	-1,136	12,461	8,300	4,161	23,189	38,672

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2019	32	32	0	1,911	176	1,735	2,379	4,114	-1,735	4,322	26,910