

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Feb-19	22-Feb-19	Change	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19
S50G19	Feb 2019	1,112.50	1,106.40	6.1 0.55 %	208	0.48 %	207	-6.76 %	222	-0.89 %	224	-22.22 %	288
S50H19	Mar 2019	1,108.70	1,101.80	6.9 0.63 %	226,118	-2.75 %	232,524	4.99 %	221,463	1.48 %	218,223	0.48 %	217,180
S50J19	Apr 2019	1,110.50	1,096.00	14.5 1.32 %	114	0.00 %	114	8.57 %	105	1.94 %	103	5.10 %	98
S50M19	Jun 2019	1,103.50	1,096.50	7 0.64 %	26,764	1.14 %	26,462	-2.21 %	27,060	-3.17 %	27,945	4.37 %	26,776
S50U19	Sep 2019	1,099.80	1,092.40	7.4 0.68 %	6,645	1.03 %	6,577	-2.71 %	6,760	0.42 %	6,732	-1.84 %	6,858
S50Z19	Dec 2019	1,099.30	1,092.20	7.1 0.65 %	3,451	5.21 %	3,280	5.23 %	3,117	-0.35 %	3,128	-5.27 %	3,302

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Feb-19	22-Feb-19	Change	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19
TRUEH19	Mar 2019	39,697	5.56	5.36	0.20 3.73 %	80,486	41.01 %	57,079	4.56 %	54,588	0.00 %	54,588	2.90 %	53,052
BLANDM19	Jun 2019	18,487	1.68	1.66	0.02 1.20 %	136,763	-11.35 %	154,276	0.02 %	154,252	0.00 %	154,252	0.00 %	154,252
TRUEM19	Jun 2019	8,873	5.53	5.37	0.16 2.98 %	87,384	4.31 %	83,774	0.64 %	83,241	-1.15 %	84,210	0.01 %	84,201
IRPCH19	Mar 2019	8,686	6.05	5.96	0.09 1.51 %	23,903	-18.40 %	29,292	-4.69 %	30,733	6.27 %	28,919	1.66 %	28,446
WHAH19	Mar 2019	5,744	4.28	4.29	-0.01 -0.23 %	19,407	6.33 %	18,252	16.23 %	15,704	0.04 %	15,698	6.85 %	14,692
IRPCM19	Jun 2019	5,649	6.05	5.96	0.09 1.51 %	9,952	57.05 %	6,337	-0.94 %	6,397	-0.90 %	6,455	-0.11 %	6,462
BTSH19	Mar 2019	5,551	10.45	10.39	0.06 0.58 %	5,482	10.30 %	4,970	-0.06 %	4,973	11.08 %	4,477	12.77 %	3,970
PTTGCH19	Mar 2019	5,436	71.90	70.30	1.60 2.28 %	3,603	-36.51 %	5,675	10.84 %	5,120	6.62 %	4,802	-41.05 %	8,146
QHM19	Jun 2019	5,078	2.97	2.96	0.01 0.34 %	16,915	41.05 %	11,992	-17.19 %	14,481	-6.74 %	15,528	6.99 %	14,513
AAVH19	Mar 2019	4,800	4.62	4.46	0.16 3.59 %	13,263	5.18 %	12,610	67.15 %	7,544	7.17 %	7,039	7.47 %	6,550

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	(+/-)	18-Feb-19	25-Feb-19	22-Feb-19	Change
SIRIH19	Mar 2019	2,812	178,334	0.73 %	177,043	1.02 %	175,259	0.86 %	173,760	-1.70 %	176,770	1.34	1.31	0.03 2.29 %
JASH19	Mar 2019	2,269	151,583	1.38 %	149,518	-4.46 %	156,501	1.66 %	153,950	13.68 %	135,425	5.85	5.78	0.07 1.21 %
BLANDM19	Jun 2019	18,487	136,763	-11.35 %	154,276	0.02 %	154,252	0.00 %	154,252	0.00 %	154,252	1.68	1.66	0.02 1.2 %
TRUEM19	Jun 2019	8,873	87,384	4.31 %	83,774	0.64 %	83,241	-1.15 %	84,210	0.01 %	84,201	5.53	5.37	0.2 2.98 %
TMBH19	Mar 2019	3,603	84,645	-0.61 %	85,168	0.59 %	84,669	-0.64 %	85,211	-1.64 %	86,633	2.28	2.28	0 0 %
BLANDH19	Mar 2019	2,308	83,315	0.49 %	82,909	0.05 %	82,864	0.05 %	82,820	0.10 %	82,736	1.68	1.66	0.02 1.2 %
TRUEH19	Mar 2019	39,697	80,486	41.01 %	57,079	4.56 %	54,588	0.00 %	54,588	2.90 %	53,052	5.56	5.36	0.2 3.73 %
APU19	Sep 2019	0	50,332	0.00 %	50,332	0.00 %	50,332	0.00 %	50,332	0.00 %	50,332	7.36	7.19	0.2 2.36 %
BANPUH19	Mar 2019	852	42,807	1.46 %	42,189	-0.42 %	42,365	0.27 %	42,251	-1.60 %	42,938	16.50	16.55	-0.05 -0.3 %
TPIPLH19	Mar 2019	6	42,309	0.00 %	42,310	-0.02 %	42,318	-0.19 %	42,397	0.03 %	42,386	2.13	2.11	0.02 0.95 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	53.75	4.00	8.04
BEAUTY	8.20	0.45	5.81
TRUE	5.60	0.25	4.67
IVL	50.50	2.25	4.66
PTG	9.65	0.40	4.32
TVO	29.50	1.00	3.51
DTAC	51.00	1.50	3.03
PSH	19.20	0.50	2.67
AAV	4.62	0.12	2.67
TASCO	16.20	0.40	2.53

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	5.70	-0.35	-5.79
ROBINS	65.25	-2.25	-3.33
BEC	5.95	-0.20	-3.25
EGCO	264.00	-6.00	-2.22
CHG	1.92	-0.02	-1.03
CKP	5.00	-0.05	-0.99
MINT	37.50	-0.25	-0.66
VGI	7.90	-0.05	-0.63
STA	16.50	-0.10	-0.60
GLOW	92.25	-0.50	-0.54

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
25/02/2019	26,034	34,023	-7,989	27,804	25,763	2,041	60,372	54,424	5,948	114,210	263,300

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/02/2019	4,073	2,748	1,325	4,656	3,857	799	9,205	11,329	-2,124	17,934	38,035

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/02/2019	0	0	0	9,020	160	8,860	1,000	9,860	-8,860	10,020	30,203