

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Feb-19	25-Feb-19	Change	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19
S50G19	Feb 2019	1,106.40	1,112.50	-6.1 -0.55 %	208	0.00 %	208	0.48 %	207	-6.76 %	222	-0.89 %	224
S50H19	Mar 2019	1,100.00	1,108.70	-8.7 -0.78 %	223,408	-1.20 %	226,118	-2.75 %	232,524	4.99 %	221,463	1.48 %	218,223
S50J19	Apr 2019	1,100.00	1,110.50	-10.5 -0.95 %	150	31.58 %	114	0.00 %	114	8.57 %	105	1.94 %	103
S50M19	Jun 2019	1,095.60	1,103.50	-7.9 -0.72 %	28,950	8.17 %	26,764	1.14 %	26,462	-2.21 %	27,060	-3.17 %	27,945
S50U19	Sep 2019	1,091.30	1,099.80	-8.5 -0.77 %	6,830	2.78 %	6,645	1.03 %	6,577	-2.71 %	6,760	0.42 %	6,732
S50Z19	Dec 2019	1,091.00	1,099.30	-8.3 -0.76 %	3,735	8.23 %	3,451	5.21 %	3,280	5.23 %	3,117	-0.35 %	3,128

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Feb-19	25-Feb-19	Change	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19
TRUEH19	Mar 2019	24,417	5.57	5.56	0.01 0.18 %	61,798	-23.22 %	80,486	41.01 %	57,079	4.56 %	54,588	0.00 %	54,588
TRUEU19	Sep 2019	22,006	5.60	5.59	0.01 0.18 %	20,062	258.06 %	62	0.00 %	62	0.00 %	62	0.00 %	62
BEAUTYH19	Mar 2019	7,367	7.04	8.04	-1.00 12.44 %	11,824	40.81 %	8,397	8.47 %	7,741	2.73 %	7,535	8.79 %	6,926
QHH19	Mar 2019	7,063	3.03	3.09	-0.06 -1.94 %	19,077	5.76 %	18,038	-20.03 %	22,556	27.54 %	17,685	0.00 %	17,685
BEAUTYU19	Sep 2019	6,341	7.00	7.90	-0.90 11.39 %	4,024	203.24 %	1,327	43.15 %	927	0.00 %	927	0.00 %	927
IRPCH19	Mar 2019	5,846	5.96	6.05	-0.09 -1.49 %	20,474	-14.35 %	23,903	-18.40 %	29,292	-4.69 %	30,733	6.27 %	28,919
CKPM19	Jun 2019	5,500	4.99	5.03	-0.04 -0.80 %	3,604	-49.27 %	7,104	1.00 %	7,034	16.57 %	6,034	70.74 %	3,534
BEAUTYM19	Jun 2019	4,550	6.93	7.82	-0.89 11.38 %	4,649	313.24 %	1,125	78.86 %	629	-24.13 %	829	0.00 %	829
TRUEM19	Jun 2019	4,049	5.60	5.53	0.07 1.27 %	85,378	-2.30 %	87,384	4.31 %	83,774	0.64 %	83,241	-1.15 %	84,210
CBGH19	Mar 2019	3,695	53.62	52.61	1.01 1.92 %	7,498	-16.65 %	8,996	0.04 %	8,992	-1.96 %	9,172	5.94 %	8,658

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	(+/-)	20-Feb-19	26-Feb-19	25-Feb-19	Change
SIRIH19	Mar 2019	2,053	178,816	0.27 %	178,334	0.73 %	177,043	1.02 %	175,259	0.86 %	173,760	1.32	1.34	-0.02 -1.5 %
JASH19	Mar 2019	1,037	152,582	0.66 %	151,583	1.38 %	149,518	-4.46 %	156,501	1.66 %	153,950	5.79	5.85	-0.06 -1.0 %
BLANDM19	Jun 2019	1,004	137,766	0.73 %	136,763	-11.35 %	154,276	0.02 %	154,252	0.00 %	154,252	1.68	1.68	0 0 %
TRUEM19	Jun 2019	4,049	85,378	-2.30 %	87,384	4.31 %	83,774	0.64 %	83,241	-1.15 %	84,210	5.60	5.53	0.07 1.27 %
BLANDH19	Mar 2019	30	83,305	-0.01 %	83,315	0.49 %	82,909	0.05 %	82,864	0.05 %	82,820	1.66	1.68	-0.02 -1.2 %
TMBH19	Mar 2019	1,780	83,070	-1.86 %	84,645	-0.61 %	85,168	0.59 %	84,669	-0.64 %	85,211	2.28	2.28	0 0 %
TRUEH19	Mar 2019	24,417	61,798	-23.22 %	80,486	41.01 %	57,079	4.56 %	54,588	0.00 %	54,588	5.57	5.56	0.01 0.18 %
BANPUH19	Mar 2019	465	42,842	0.08 %	42,807	1.46 %	42,189	-0.42 %	42,365	0.27 %	42,251	16.41	16.50	-0.09 -0.6 %
JASM19	Jun 2019	3,001	42,096	7.68 %	39,095	3.99 %	37,595	0.00 %	37,594	-9.62 %	41,594	5.72	5.72	0 0 %
BANPUM19	Jun 2019	2,437	33,610	-4.46 %	35,178	0.26 %	35,088	-0.28 %	35,187	0.72 %	34,936	16.38	16.33	0.05 0.31 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.40	0.45	7.56
DTAC	52.75	1.75	3.43
BA	12.80	0.30	2.40
ADVANC	183.50	4.00	2.23
MAJOR	26.25	0.50	1.94
BTS	10.60	0.20	1.92
BH	189.00	3.50	1.89
CENTEL	45.50	0.75	1.68
CBG	54.50	0.75	1.40
EPG	7.60	0.10	1.33

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	6.95	-1.25	-15.24
CHG	1.84	-0.08	-4.17
CPN	75.50	-2.75	-3.51
IRPC	5.95	-0.20	-3.25
BLA	28.25	-0.75	-2.59
IVL	49.25	-1.25	-2.48
AMATA	21.80	-0.50	-2.24
SAWAD	50.00	-1.00	-1.96
PTTEP	125.00	-2.50	-1.96
CK	25.50	-0.50	-1.92

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
26/02/2019	34,160	38,609	-4,449	33,866	28,704	5,162	88,766	89,479	-713	156,792	263,281

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/02/2019	1,679	3,408	-1,729	3,133	3,760	-627	9,256	6,900	2,356	14,068	38,705