

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Feb-19	26-Feb-19	Change	27-Feb-19	(+/-)	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19
S50H19	Mar 2019	1,103.40	1,100.00	3.4 0.31 %	225,862	1.10 %	223,408	-1.20 %	226,118	-2.75 %	232,524	4.99 %	221,463
S50J19	Apr 2019	1,099.20	1,100.00	-0.8 -0.07 %	154	2.67 %	150	31.58 %	114	0.00 %	114	8.57 %	105
S50K19	May 2019	1,101.40	1,103.50	-2.1 -0.19 %	5	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M19	Jun 2019	1,098.80	1,095.60	3.2 0.29 %	27,886	-3.68 %	28,950	8.17 %	26,764	1.14 %	26,462	-2.21 %	27,060
S50U19	Sep 2019	1,094.70	1,091.30	3.4 0.31 %	6,817	-0.19 %	6,830	2.78 %	6,645	1.03 %	6,577	-2.71 %	6,760
S50Z19	Dec 2019	1,094.30	1,091.00	3.3 0.3 %	3,632	-2.76 %	3,735	8.23 %	3,451	5.21 %	3,280	5.23 %	3,117

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Feb-19	26-Feb-19	Change	27-Feb-19	(+/-)	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19
TMBH19	Mar 2019	20,585	2.33	2.28	0.05 2.19 %	79,164	-4.70 %	83,070	-1.86 %	84,645	-0.61 %	85,168	0.59 %	84,669
TRUEH19	Mar 2019	12,724	5.59	5.57	0.02 0.36 %	72,425	17.20 %	61,798	-23.22 %	80,486	41.01 %	57,079	4.56 %	54,588
TMBM19	Jun 2019	11,227	2.27	2.22	0.05 2.25 %	10,545	-28.35 %	14,717	0.00 %	14,717	3.52 %	14,217	0.00 %	14,217
TCAPH19	Mar 2019	4,774	56.00	53.53	2.47 4.61 %	1,987	-64.22 %	5,553	-1.75 %	5,652	-0.02 %	5,653	-1.76 %	5,754
BECH19	Mar 2019	4,100	6.44	6.49	-0.05 -0.77 %	3,456	-37.84 %	5,560	86.89 %	2,975	-0.44 %	2,988	-2.96 %	3,079
WHAM19	Jun 2019	4,000	4.26	4.18	0.08 1.91 %	14,003	27.27 %	11,003	10.05 %	9,998	5.50 %	9,477	-9.64 %	10,488
TASCOM19	Jun 2019	3,800	15.90	15.95	-0.05 -0.31 %	3,592	-41.99 %	6,192	5.09 %	5,892	0.00 %	5,892	274.81 %	1,572
TMBU19	Sep 2019	3,502	2.31	2.27	0.04 1.76 %	17	-99.52 %	3,515	0.29 %	3,505	0.00 %	3,505	0.00 %	3,505
QHH19	Mar 2019	3,219	3.02	3.03	-0.01 -0.33 %	18,029	-5.49 %	19,077	5.76 %	18,038	-20.03 %	22,556	27.54 %	17,685
WHAH19	Mar 2019	3,132	4.26	4.24	0.02 0.47 %	18,402	-12.34 %	20,993	8.17 %	19,407	6.33 %	18,252	16.23 %	15,704

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Feb-19	(+/-)	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	(+/-)	21-Feb-19	27-Feb-19	26-Feb-19	Change
SIRIH19	Mar 2019	1,796	179,116	0.17 %	178,816	0.27 %	178,334	0.73 %	177,043	1.02 %	175,259	1.31	1.32	-0.01 -0.8 %
JASH19	Mar 2019	1,299	153,424	0.55 %	152,582	0.66 %	151,583	1.38 %	149,518	-4.46 %	156,501	5.86	5.79	0.07 1.21 %
BLANDM19	Jun 2019	511	137,272	-0.36 %	137,766	0.73 %	136,763	-11.35 %	154,276	0.02 %	154,252	1.67	1.68	-0.01 -0.6 %
TRUEM19	Jun 2019	2,117	84,279	-1.29 %	85,378	-2.30 %	87,384	4.31 %	83,774	0.64 %	83,241	5.56	5.60	-0.04 -0.7 %
BLANDH19	Mar 2019	1,070	82,783	-0.63 %	83,305	-0.01 %	83,315	0.49 %	82,909	0.05 %	82,864	1.66	1.66	0 0 %
TMBH19	Mar 2019	20,585	79,164	-4.70 %	83,070	-1.86 %	84,645	-0.61 %	85,168	0.59 %	84,669	2.33	2.28	0.05 2.19 %
TRUEH19	Mar 2019	12,724	72,425	17.20 %	61,798	-23.22 %	80,486	41.01 %	57,079	4.56 %	54,588	5.59	5.57	0.02 0.36 %
BANPUH19	Mar 2019	687	42,277	-1.32 %	42,842	0.08 %	42,807	1.46 %	42,189	-0.42 %	42,365	16.40	16.41	-0.01 -0.06 %
JASM19	Jun 2019	2,901	39,196	-6.89 %	42,096	7.68 %	39,095	3.99 %	37,595	0.00 %	37,594	5.71	5.72	-0.01 -0.2 %
BANPUM19	Jun 2019	1,249	34,449	2.50 %	33,610	-4.46 %	35,178	0.26 %	35,088	-0.28 %	35,187	16.35	16.38	-0.03 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	52.25	3.00	6.09
UNIQ	10.60	0.60	6.00
TCAP	56.25	3.00	5.63
MAJOR	27.25	1.00	3.81
MINT	38.50	1.25	3.36
STA	16.80	0.50	3.07
TISCO	88.00	1.75	2.03
SAWAD	51.00	1.00	2.00
GPSC	65.25	1.25	1.95
TMB	2.32	0.04	1.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AP	7.20	-0.30	-4.00
GUNKUL	3.24	-0.10	-2.99
BEAUTY	6.75	-0.20	-2.88
DTAC	51.25	-1.50	-2.84
MTC	47.25	-1.25	-2.58
BCH	16.30	-0.40	-2.40
CPALL	78.50	-1.50	-1.88
AAV	4.48	-0.08	-1.75
SIRI	1.36	-0.02	-1.45
BBL	208.00	-3.00	-1.42

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
27/02/2019	34,789	30,091	4,698	33,791	32,500	1,291	91,853	97,842	-5,989	160,433	264,561

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2019	3,793	2,002	1,791	6,569	4,848	1,721	6,698	10,210	-3,512	17,060	38,581