

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Feb-19	27-Feb-19	Change	28-Feb-19	(+/-)	27-Feb-19	(+/-)	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19
S50H19	Mar 2019	1,095.60	1,103.40	-7.8 -0.71 %	230,830	2.20 %	225,862	1.10 %	223,408	-1.20 %	226,118	-2.75 %	232,524
S50J19	Apr 2019	1,092.00	1,099.20	-7.2 -0.66 %	150	-2.60 %	154	2.67 %	150	31.58 %	114	0.00 %	114
S50K19	May 2019	1,093.60	1,101.40	-7.8 -0.71 %	68	260.00 %	5	0.00 %	0	0.00 %	0	0.00 %	0
S50M19	Jun 2019	1,091.50	1,098.80	-7.3 -0.66 %	29,451	5.61 %	27,886	-3.68 %	28,950	8.17 %	26,764	1.14 %	26,462
S50U19	Sep 2019	1,086.50	1,094.70	-8.2 -0.75 %	7,292	6.97 %	6,817	-0.19 %	6,830	2.78 %	6,645	1.03 %	6,577
S50Z19	Dec 2019	1,086.60	1,094.30	-7.7 -0.7 %	3,742	3.03 %	3,632	-2.76 %	3,735	8.23 %	3,451	5.21 %	3,280

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Feb-19	27-Feb-19	Change	28-Feb-19	(+/-)	27-Feb-19	(+/-)	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19
BEMH19	Mar 2019	24,624	10.56	10.62	-0.06 -0.56 %	12,848	-58.61 %	31,043	-0.07 %	31,066	1.13 %	30,718	-6.13 %	32,723
IRPCH19	Mar 2019	9,689	5.88	6.00	-0.12 -2.00 %	23,115	15.82 %	19,958	-2.52 %	20,474	-14.35 %	23,903	-18.40 %	29,292
TRUEH19	Mar 2019	8,018	5.43	5.59	-0.16 -2.86 %	74,967	3.51 %	72,425	17.20 %	61,798	-23.22 %	80,486	41.01 %	57,079
AAVH19	Mar 2019	7,020	4.62	4.52	0.10 2.21 %	11,706	8.67 %	10,772	-15.56 %	12,757	-3.82 %	13,263	5.18 %	12,610
TRUEZ19	Dec 2019	6,000	5.48	5.64	-0.16 -2.84 %	8,806	213.83 %	2,806	21.68 %	2,306	0.00 %	2,306	-45.17 %	4,206
TASCOM19	Jun 2019	5,500	15.30	15.90	-0.60 -3.77 %	1,092	-69.60 %	3,592	-41.99 %	6,192	5.09 %	5,892	0.00 %	5,892
JASH19	Mar 2019	5,136	5.76	5.86	-0.10 -1.71 %	158,401	3.24 %	153,424	0.55 %	152,582	0.66 %	151,583	1.38 %	149,518
TMBH19	Mar 2019	5,096	2.28	2.33	-0.05 -2.15 %	76,612	-3.22 %	79,164	-4.70 %	83,070	-1.86 %	84,645	-0.61 %	85,168
TRUEM19	Jun 2019	4,754	5.37	5.56	-0.19 -3.42 %	87,738	4.10 %	84,279	-1.29 %	85,378	-2.30 %	87,384	4.31 %	83,774
WHAH19	Mar 2019	4,537	4.22	4.26	-0.04 -0.94 %	15,907	-13.56 %	18,402	-12.34 %	20,993	8.17 %	19,407	6.33 %	18,252

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Feb-19	(+/-)	27-Feb-19	(+/-)	26-Feb-19	(+/-)	25-Feb-19	(+/-)	22-Feb-19	28-Feb-19	27-Feb-19	Change
SIRIU19	Sep 2019	2,100	291,150	-0.65 %	293,050	0.00 %	293,050	0.00 %	293,050	0.00 %	293,050	1.26	1.26	0 0 %
SIRIH19	Mar 2019	2,950	178,812	-0.17 %	179,116	0.17 %	178,816	0.27 %	178,334	0.73 %	177,043	1.31	1.31	0 0 %
JASH19	Mar 2019	5,136	158,401	3.24 %	153,424	0.55 %	152,582	0.66 %	151,583	1.38 %	149,518	5.76	5.86	-0.1 -1.7 %
BLANDM19	Jun 2019	1	137,272	0.00 %	137,272	-0.36 %	137,766	0.73 %	136,763	-11.35 %	154,276	1.67	1.67	0 0 %
TRUEM19	Jun 2019	4,754	87,738	4.10 %	84,279	-1.29 %	85,378	-2.30 %	87,384	4.31 %	83,774	5.37	5.56	-0.2 -3.4 %
BLANDH19	Mar 2019	571	82,249	-0.65 %	82,783	-0.63 %	83,305	-0.01 %	83,315	0.49 %	82,909	1.67	1.66	0.01 0.6 %
TMBH19	Mar 2019	5,096	76,612	-3.22 %	79,164	-4.70 %	83,070	-1.86 %	84,645	-0.61 %	85,168	2.28	2.33	-0.05 -2.2 %
TRUEH19	Mar 2019	8,018	74,967	3.51 %	72,425	17.20 %	61,798	-23.22 %	80,486	41.01 %	57,079	5.43	5.59	-0.2 -2.9 %
BANPUH19	Mar 2019	552	42,594	0.75 %	42,277	-1.32 %	42,842	0.08 %	42,807	1.46 %	42,189	16.42	16.40	0.02 0.12 %
JASM19	Jun 2019	501	39,697	1.28 %	39,196	-6.89 %	42,096	7.68 %	39,095	3.99 %	37,595	5.72	5.71	0.01 0.18 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	10.10	0.55	5.76
AAV	4.62	0.14	3.12
BJC	49.50	1.00	2.06
KCE	27.50	0.50	1.85
MAJOR	27.75	0.50	1.83
BEAUTY	6.85	0.10	1.48
SIRI	1.38	0.02	1.47
QH	3.06	0.02	0.66
MINT	38.75	0.25	0.65
BBL	209.00	1.00	0.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	15.90	-0.90	-5.36
TASCO	15.60	-0.70	-4.29
BA	12.30	-0.50	-3.91
TRUE	5.40	-0.20	-3.57
TVO	28.75	-0.75	-2.54
SPALI	19.60	-0.50	-2.49
JAS	6.00	-0.15	-2.44
S	3.26	-0.08	-2.40
BEC	6.25	-0.15	-2.34
LPN	7.00	-0.15	-2.10

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
28/02/2019	33,422	41,936	-8,514	45,369	40,835	4,534	101,092	97,112	3,980	179,883	271,533

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2019	5,156	5,085	71	6,328	9,413	-3,085	14,558	11,544	3,014	26,042	34,022

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2019	0	0	0	1,539	9,573	-8,034	11,693	3,659	8,034	13,232	26,301