

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Feb-21	29-Jan-21	Change	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21
S50G21	Feb 2021	919.90	913.90	6 0.66 %	101	13.48 %	89	-13.59 %	103	-27.46 %	142	-27.55 %	196
S50H21	Mar 2021	917.50	909.40	8.1 0.89 %	313,344	-1.62 %	318,519	1.93 %	312,490	-0.58 %	314,321	1.45 %	309,814
S50J21	Apr 2021	913.30	909.90	3.4 0.37 %	33	230.00 %	10	66.67 %	6	0.00 %	0	0.00 %	0
S50M21	Jun 2021	913.30	905.40	7.9 0.87 %	27,274	-1.12 %	27,584	1.06 %	27,294	0.69 %	27,108	2.72 %	26,390
S50U21	Sep 2021	911.20	903.00	8.2 0.91 %	8,535	0.06 %	8,530	-0.06 %	8,535	0.23 %	8,515	-0.61 %	8,567
S50Z21	Dec 2021	911.10	903.30	7.8 0.86 %	3,616	-0.41 %	3,631	4.37 %	3,479	0.14 %	3,474	4.36 %	3,329

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Feb-21	29-Jan-21	Change	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21
IRPCH21	Mar 2021	11,033	3.64	3.35	0.29 8.66 %	31,486	-7.35 %	33,985	-14.74 %	39,861	-21.88 %	51,026	1.13 %	50,455
TMBH21	Mar 2021	9,915	1.12	1.11	0.01 0.90 %	48,047	8.79 %	44,166	-13.07 %	50,807	-9.70 %	56,267	-4.45 %	58,885
SUPERH21	Mar 2021	8,404	1.00	1.01	-0.01 -0.99 %	183,430	1.12 %	181,404	-8.57 %	198,417	-18.98 %	244,897	2.09 %	239,877
AAVH21	Mar 2021	4,710	2.44	2.43	0.01 0.41 %	39,790	-1.24 %	40,288	-6.69 %	43,178	24.12 %	34,786	33.27 %	26,101
RSZ21	Dec 2021	4,574	23.74	22.79	0.95 4.17 %	1,111	-67.30 %	3,398	-15.01 %	3,998	0.00 %	3,998	-19.59 %	4,972
BANPUM21	Jun 2021	4,509	11.09	10.70	0.39 3.64 %	7,281	25.90 %	5,783	0.00 %	5,783	9.46 %	5,283	0.06 %	5,280
BANPUH21	Mar 2021	3,754	11.23	10.51	0.72 6.85 %	13,640	22.34 %	11,149	-9.78 %	12,358	-27.16 %	16,966	17.50 %	14,439
WHAH21	Mar 2021	3,440	3.09	3.03	0.06 1.98 %	27,339	-5.37 %	28,890	-2.15 %	29,525	-11.58 %	33,392	1.02 %	33,056
TASCOH21	Mar 2021	3,280	21.15	20.15	1.00 4.96 %	10,516	-0.12 %	10,529	163.62 %	3,994	-40.65 %	6,730	13.51 %	5,929
BPPH21	Mar 2021	2,707	18.30	17.25	1.05 6.09 %	3,192	45.82 %	2,189	29.99 %	1,684	-52.84 %	3,571	159.90 %	1,374

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	01-Feb-21	29-Jan-21	Change
SUPERH21	Mar 2021	8,404	183,430	1.12 %	181,404	-8.57 %	198,417	-18.98 %	244,897	2.09 %	239,877	1.00	1.01	-0.01 -1 %
BLANDH21	Mar 2021	1,794	176,347	0.85 %	174,869	-0.01 %	174,878	-0.17 %	175,175	0.00 %	175,169	0.99	1.03	-0.04 -3.9 %
SUPERM21	Jun 2021	0	77,235	0.00 %	77,235	1.31 %	76,235	-29.57 %	108,235	0.93 %	107,235	1.00	1.01	-0.01 -1 %
BLANDM21	Jun 2021	0	76,415	0.00 %	76,415	2.01 %	74,908	2.04 %	73,408	0.01 %	73,403	0.98	1.02	-0.04 -3.9 %
TMBH21	Mar 2021	9,915	48,047	8.79 %	44,166	-13.07 %	50,807	-9.70 %	56,267	-4.45 %	58,885	1.12	1.11	0.01 0.9 %
KTCH21	Mar 2021	458	47,147	-0.18 %	47,232	0.39 %	47,049	-0.97 %	47,509	0.22 %	47,406	65.50	64.30	1.2 1.87 %
TKNM21	Jun 2021	0	44,698	0.00 %	44,698	0.00 %	44,698	0.00 %	44,698	3.74 %	43,088	10.60	10.45	0.2 1.44 %
SUPERZ21	Dec 2021	0	42,500	0.00 %	42,500	6.25 %	40,000	0.00 %	40,000	0.00 %	40,000	0.99	1.00	-0.01 -1 %
AAVH21	Mar 2021	4,710	39,790	-1.24 %	40,288	-6.69 %	43,178	24.12 %	34,786	33.27 %	26,101	2.44	2.43	0.01 0.41 %
RSM21	Jun 2021	200	35,514	0.00 %	35,514	-4.18 %	37,064	-3.51 %	38,413	-1.54 %	39,012	23.85	22.90	1 4.15 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	11.30	0.90	8.65
IVL	38.00	3.00	8.57
IRPC	3.68	0.28	8.24
BPP	18.40	1.30	7.60
TASCO	21.10	1.20	6.03
BCP	25.50	1.40	5.81
THCOM	10.10	0.50	5.21
MAJOR	19.00	0.80	4.40
RS	24.00	1.00	4.35
MBK	12.60	0.50	4.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.35	-0.60	-10.08
BLAND	0.98	-0.05	-4.85
CBG	139.00	-6.50	-4.47
AMATA	16.40	-0.60	-3.53
GLOBAL	20.20	-0.60	-2.88
EPG	8.35	-0.20	-2.34
KCE	53.75	-1.25	-2.27
MEGA	39.75	-0.75	-1.85
AAV	2.44	-0.04	-1.61
OSP	35.25	-0.50	-1.40

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
01/02/2021	81,544	77,473	4,071	39,554	35,857	3,697	91,487	99,255	-7,768	212,585	352,903

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2021	39,447	42,071	-2,624	9,650	9,377	273	33,988	31,637	2,351	83,085	42,098

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2021	0	0	0	7,851	2,530	5,321	4,610	9,931	-5,321	12,461	61,916