

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Feb-21	01-Feb-21	Change	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21
S50G21	Feb 2021	927.90	919.90	8 0.87 %	138	36.63 %	101	13.48 %	89	-13.59 %	103	-27.46 %	142
S50H21	Mar 2021	926.50	917.50	9 0.98 %	308,997	-1.39 %	313,344	-1.62 %	318,519	1.93 %	312,490	-0.58 %	314,321
S50J21	Apr 2021	923.90	913.30	10.6 1.16 %	50	51.52 %	33	230.00 %	10	66.67 %	6	0.00 %	0
S50M21	Jun 2021	922.40	913.30	9.1 1 %	26,782	-1.80 %	27,274	-1.12 %	27,584	1.06 %	27,294	0.69 %	27,108
S50U21	Sep 2021	920.00	911.20	8.8 0.97 %	8,441	-1.10 %	8,535	0.06 %	8,530	-0.06 %	8,535	0.23 %	8,515
S50Z21	Dec 2021	920.20	911.10	9.1 1 %	3,588	-0.77 %	3,616	-0.41 %	3,631	4.37 %	3,479	0.14 %	3,474

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Feb-21	01-Feb-21	Change	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21
TASCOH21	Mar 2021	10,480	21.30	21.15	0.15 0.71 %	7,463	-29.03 %	10,516	-0.12 %	10,529	163.62 %	3,994	-40.65 %	6,730
AAVH21	Mar 2021	8,165	2.55	2.44	0.11 4.51 %	44,806	12.61 %	39,790	-1.24 %	40,288	-6.69 %	43,178	24.12 %	34,786
AAVM21	Jun 2021	6,002	2.55	2.44	0.11 4.51 %	9,547	109.96 %	4,547	0.00 %	4,547	-9.91 %	5,047	11.00 %	4,547
BANPUH21	Mar 2021	5,307	10.75	11.23	-0.48 -4.27 %	11,706	-14.18 %	13,640	22.34 %	11,149	-9.78 %	12,358	-27.16 %	16,966
SUPERH21	Mar 2021	5,011	1.01	1.00	0.01 1.00 %	184,441	0.55 %	183,430	1.12 %	181,404	-8.57 %	198,417	-18.98 %	244,897
IRPCH21	Mar 2021	4,553	3.61	3.64	-0.03 -0.82 %	32,566	3.43 %	31,486	-7.35 %	33,985	-14.74 %	39,861	-21.88 %	51,026
ICHIH21	Mar 2021	4,041	12.45	12.19	0.26 2.13 %	14,856	25.43 %	11,844	9.21 %	10,845	-8.43 %	11,843	-24.83 %	15,754
CHGH21	Mar 2021	4,029	2.69	2.64	0.05 1.89 %	12,554	12.48 %	11,161	0.01 %	11,160	-11.94 %	12,673	-3.42 %	13,122
BPPH21	Mar 2021	3,692	18.74	18.30	0.44 2.40 %	5,171	62.00 %	3,192	45.82 %	2,189	29.99 %	1,684	-52.84 %	3,571
IRPCM21	Jun 2021	3,671	3.62	3.63	-0.01 -0.28 %	6,310	137.66 %	2,655	-16.14 %	3,166	-13.14 %	3,645	0.14 %	3,640

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	02-Feb-21	01-Feb-21	Change
SUPERH21	Mar 2021	5,011	184,441	0.55 %	183,430	1.12 %	181,404	-8.57 %	198,417	-18.98 %	244,897	1.01	1.00	0.01 1 %
BLANDH21	Mar 2021	1,482	176,277	-0.04 %	176,347	0.85 %	174,869	-0.01 %	174,878	-0.17 %	175,175	1.05	0.99	0.06 6.06 %
BLANDM21	Jun 2021	1,047	77,462	1.37 %	76,415	0.00 %	76,415	2.01 %	74,908	2.04 %	73,408	1.06	0.98	0.08 8.16 %
SUPERM21	Jun 2021	0	77,235	0.00 %	77,235	0.00 %	77,235	1.31 %	76,235	-29.57 %	108,235	1.01	1.00	0.01 1 %
TMBH21	Mar 2021	2,152	48,083	0.07 %	48,047	8.79 %	44,166	-13.07 %	50,807	-9.70 %	56,267	1.12	1.12	0 0 %
KTCH21	Mar 2021	264	47,058	-0.19 %	47,147	-0.18 %	47,232	0.39 %	47,049	-0.97 %	47,509	64.25	65.50	-1 -1.9 %
AAVH21	Mar 2021	8,165	44,806	12.61 %	39,790	-1.24 %	40,288	-6.69 %	43,178	24.12 %	34,786	2.55	2.44	0.1 4.51 %
TKNM21	Jun 2021	500	44,198	-1.12 %	44,698	0.00 %	44,698	0.00 %	44,698	0.00 %	44,698	10.63	10.60	0.03 0.28 %
SUPERZ21	Dec 2021	0	42,500	0.00 %	42,500	0.00 %	42,500	6.25 %	40,000	0.00 %	40,000	1.00	0.99	0.01 1.01 %
RSM21	Jun 2021	0	35,514	0.00 %	35,514	0.00 %	35,514	-4.18 %	37,064	-3.51 %	38,413	24.44	23.85	0.6 2.47 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.05	0.07	7.14
VNT	34.25	2.00	6.20
KCE	56.75	3.00	5.58
BEC	8.30	0.40	5.06
BLA	24.80	1.00	4.20
AAV	2.54	0.10	4.10
JMT	39.00	1.50	4.00
STA	31.00	1.00	3.33
HANA	54.75	1.75	3.30
CHG	2.68	0.08	3.08

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.55	-0.55	-5.45
BANPU	10.80	-0.50	-4.42
KTC	64.25	-1.50	-2.28
IRPC	3.60	-0.08	-2.17
TMB	1.10	-0.02	-1.79
MBK	12.40	-0.20	-1.59
MAJOR	18.70	-0.30	-1.58
GFPT	12.80	-0.20	-1.54
TCAP	32.50	-0.50	-1.52
TVO	33.00	-0.50	-1.49

## 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
02/02/2021	72,067	70,414	1,653	34,721	33,720	1,001	98,772	101,426	-2,654	205,560	347,996

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2021	25,210	24,905	305	5,321	5,274	47	21,881	22,233	-352	52,412	40,634

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2021	0	0	0	4,523	795	3,728	2,002	5,730	-3,728	6,525	61,230