

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Feb-21	02-Feb-21	Change	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21
S50G21	Feb 2021	921.40	927.90	-6.5 -0.7 %	129	-6.52 %	138	36.63 %	101	13.48 %	89	-13.59 %	103
S50H21	Mar 2021	920.50	926.50	-6 -0.65 %	314,529	1.79 %	308,997	-1.39 %	313,344	-1.62 %	318,519	1.93 %	312,490
S50J21	Apr 2021	921.80	923.90	-2.1 -0.23 %	43	-14.00 %	50	51.52 %	33	230.00 %	10	66.67 %	6
S50M21	Jun 2021	916.70	922.40	-5.7 -0.62 %	27,364	2.17 %	26,782	-1.80 %	27,274	-1.12 %	27,584	1.06 %	27,294
S50U21	Sep 2021	914.40	920.00	-5.6 -0.61 %	8,652	2.50 %	8,441	-1.10 %	8,535	0.06 %	8,530	-0.06 %	8,535
S50Z21	Dec 2021	914.20	920.20	-6 -0.65 %	3,796	5.80 %	3,588	-0.77 %	3,616	-0.41 %	3,631	4.37 %	3,479

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Feb-21	02-Feb-21	Change	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21
SUPERH21	Mar 2021	14,509	1.01	1.01	0.00 0.00 %	189,947	2.99 %	184,441	0.55 %	183,430	1.12 %	181,404	-8.57 %	198,417
TMBH21	Mar 2021	8,663	1.12	1.12	0.00 0.00 %	52,378	8.93 %	48,083	0.07 %	48,047	8.79 %	44,166	-13.07 %	50,807
SIRIH21	Mar 2021	7,052	0.84	0.84	0.00 0.00 %	35,139	24.88 %	28,139	0.00 %	28,139	0.00 %	28,139	-0.10 %	28,167
SPRCH21	Mar 2021	6,901	9.53	9.20	0.33 3.59 %	2,626	61.40 %	1,627	208.14 %	528	-0.19 %	529	-48.89 %	1,035
BLANDH21	Mar 2021	6,831	1.01	1.05	-0.04 -3.81 %	180,023	2.13 %	176,277	-0.04 %	176,347	0.85 %	174,869	-0.01 %	174,878
AAVH21	Mar 2021	4,611	2.47	2.55	-0.08 -3.14 %	47,311	5.59 %	44,806	12.61 %	39,790	-1.24 %	40,288	-6.69 %	43,178
RSU21	Sep 2021	4,220	24.72	24.39	0.33 1.35 %	7,637	-18.51 %	9,372	-15.54 %	11,097	-9.94 %	12,322	-0.81 %	12,422
QHH21	Mar 2021	3,501	2.35	2.29	0.06 2.62 %	6,955	56.15 %	4,454	-10.09 %	4,954	-0.10 %	4,959	0.00 %	4,959
CHGH21	Mar 2021	3,252	2.75	2.69	0.06 2.23 %	14,485	15.38 %	12,554	12.48 %	11,161	0.01 %	11,160	-11.94 %	12,673
BECH21	Mar 2021	3,143	7.93	8.34	-0.41 -4.92 %	2,913	-0.17 %	2,918	17.76 %	2,478	-16.71 %	2,975	-14.49 %	3,479

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	(+/-)	28-Jan-21	03-Feb-21	02-Feb-21	Change
SUPERH21	Mar 2021	14,509	189,947	2.99 %	184,441	0.55 %	183,430	1.12 %	181,404	-8.57 %	198,417	1.01	1.01	0 0 %
BLANDH21	Mar 2021	6,831	180,023	2.13 %	176,277	-0.04 %	176,347	0.85 %	174,869	-0.01 %	174,878	1.01	1.05	-0.04 -3.8 %
BLANDM21	Jun 2021	505	76,964	-0.64 %	77,462	1.37 %	76,415	0.00 %	76,415	2.01 %	74,908	1.00	1.06	-0.06 -5.7 %
SUPERM21	Jun 2021	1,000	76,235	-1.29 %	77,235	0.00 %	77,235	0.00 %	77,235	1.31 %	76,235	1.01	1.01	0 0 %
TMBH21	Mar 2021	8,663	52,378	8.93 %	48,083	0.07 %	48,047	8.79 %	44,166	-13.07 %	50,807	1.12	1.12	0 0 %
AAVH21	Mar 2021	4,611	47,311	5.59 %	44,806	12.61 %	39,790	-1.24 %	40,288	-6.69 %	43,178	2.47	2.55	-0.08 -3.1 %
KTCH21	Mar 2021	209	46,858	-0.43 %	47,058	-0.19 %	47,147	-0.18 %	47,232	0.39 %	47,049	63.75	64.25	-0.5 -0.8 %
TKNM21	Jun 2021	1	44,199	0.00 %	44,198	-1.12 %	44,698	0.00 %	44,698	0.00 %	44,698	11.03	10.63	0.4 3.76 %
SUPERZ21	Dec 2021	0	42,500	0.00 %	42,500	0.00 %	42,500	0.00 %	42,500	6.25 %	40,000	1.00	1.00	0 0 %
RSM21	Jun 2021	100	35,614	0.28 %	35,514	0.00 %	35,514	0.00 %	35,514	-4.18 %	37,064	24.77	24.44	0.3 1.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	209.00	9.50	4.76
BH	132.50	5.50	4.33
MEGA	40.50	1.50	3.85
COM7	45.25	1.50	3.43
ERW	3.64	0.12	3.41
RS	25.25	0.75	3.06
MINT	26.25	0.75	2.94
TKN	10.90	0.30	2.83
SCB	97.00	2.50	2.65
CHG	2.74	0.06	2.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNT	32.75	-1.50	-4.38
AMATA	16.30	-0.60	-3.55
TASCO	20.60	-0.70	-3.29
STA	30.00	-1.00	-3.23
AAV	2.46	-0.08	-3.15
BEC	8.05	-0.25	-3.01
BLAND	1.02	-0.03	-2.86
SCC	374.00	-9.00	-2.35
DTAC	33.25	-0.75	-2.21
INTUCH	55.75	-1.25	-2.19

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
03/02/2021	73,562	86,954	-13,392	43,712	33,735	9,977	100,265	96,850	3,415	217,539	354,513

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2021	20,783	25,089	-4,306	4,761	4,618	143	22,642	18,479	4,163	48,186	39,885

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2021	0	0	0	7,796	2,629	5,167	4,551	9,718	-5,167	12,347	56,341