

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Feb-21	03-Feb-21	Change	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21
S50G21	Feb 2021	917.10	921.40	-4.3 -0.47 %	144	11.63 %	129	-6.52 %	138	36.63 %	101	13.48 %	89
S50H21	Mar 2021	914.70	920.50	-5.8 -0.63 %	314,954	0.14 %	314,529	1.79 %	308,997	-1.39 %	313,344	-1.62 %	318,519
S50J21	Apr 2021	912.40	921.80	-9.4 -1.02 %	63	46.51 %	43	-14.00 %	50	51.52 %	33	230.00 %	10
S50M21	Jun 2021	910.80	916.70	-5.9 -0.64 %	27,442	0.29 %	27,364	2.17 %	26,782	-1.80 %	27,274	-1.12 %	27,584
S50U21	Sep 2021	908.80	914.40	-5.6 -0.61 %	8,630	-0.25 %	8,652	2.50 %	8,441	-1.10 %	8,535	0.06 %	8,530
S50Z21	Dec 2021	908.60	914.20	-5.6 -0.61 %	3,894	2.58 %	3,796	5.80 %	3,588	-0.77 %	3,616	-0.41 %	3,631

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Feb-21	03-Feb-21	Change	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21
SUPERZ21	Dec 2021	40,000	1.00	1.00	0.00 0.00 %	2,500	-94.12 %	42,500	0.00 %	42,500	0.00 %	42,500	0.00 %	42,500
SUPERU21	Sep 2021	14,700	1.00	1.01	-0.01 -0.99 %	1,002	-93.62 %	15,702	0.00 %	15,702	0.00 %	15,702	0.00 %	15,702
RSU21	Sep 2021	9,650	25.35	24.72	0.63 2.55 %	2,962	-61.22 %	7,637	-18.51 %	9,372	-15.54 %	11,097	-9.94 %	12,322
SUPERH21	Mar 2021	8,706	1.00	1.01	-0.01 -0.99 %	181,373	-4.51 %	189,947	2.99 %	184,441	0.55 %	183,430	1.12 %	181,404
WHAH21	Mar 2021	6,319	3.21	3.14	0.07 2.23 %	24,289	-2.35 %	24,873	-9.01 %	27,337	-0.01 %	27,339	-5.37 %	28,890
BPPH21	Mar 2021	5,117	18.50	18.20	0.30 1.65 %	4,912	-8.08 %	5,344	3.35 %	5,171	62.00 %	3,192	45.82 %	2,189
BANPUZ21	Dec 2021	5,000	10.39	10.36	0.03 0.29 %	5,505	990.10 %	505	0.00 %	505	0.00 %	505	316.67 %	6
BANPUM21	Jun 2021	4,904	10.66	10.63	0.03 0.28 %	3,384	-21.03 %	4,285	0.00 %	4,285	-41.15 %	7,281	25.90 %	5,783
BDMSZ21	Dec 2021	4,796	20.36	20.66	-0.30 -1.45 %	0	0.00 %	4,796	0.00 %	4,796	0.00 %	4,796	0.00 %	4,796
SPRCH21	Mar 2021	4,606	9.39	9.53	-0.14 -1.47 %	2,031	-22.66 %	2,626	61.40 %	1,627	208.14 %	528	-0.19 %	529

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	(+/-)	29-Jan-21	04-Feb-21	03-Feb-21	Change
SUPERH21	Mar 2021	8,706	181,373	-4.51 %	189,947	2.99 %	184,441	0.55 %	183,430	1.12 %	181,404	1.00	1.01	-0.01 -1 %
BLANDH21	Mar 2021	4,105	176,075	-2.19 %	180,023	2.13 %	176,277	-0.04 %	176,347	0.85 %	174,869	1.01	1.01	0 0 %
BLANDM21	Jun 2021	3,000	77,964	1.30 %	76,964	-0.64 %	77,462	1.37 %	76,415	0.00 %	76,415	1.00	1.00	0 0 %
SUPERM21	Jun 2021	4,001	76,235	0.00 %	76,235	-1.29 %	77,235	0.00 %	77,235	0.00 %	77,235	1.00	1.01	-0.01 -1 %
TMBH21	Mar 2021	3,673	49,873	-4.78 %	52,378	8.93 %	48,083	0.07 %	48,047	8.79 %	44,166	1.12	1.12	0 0 %
AAVH21	Mar 2021	69	47,329	0.04 %	47,311	5.59 %	44,806	12.61 %	39,790	-1.24 %	40,288	2.46	2.47	-0.01 -0.4 %
KTCH21	Mar 2021	640	46,621	-0.51 %	46,858	-0.43 %	47,058	-0.19 %	47,147	-0.18 %	47,232	63.78	63.75	0.03 0.05 %
TKNM21	Jun 2021	1	44,199	0.00 %	44,199	0.00 %	44,198	-1.12 %	44,698	0.00 %	44,698	11.10	11.03	0.07 0.63 %
RSM21	Jun 2021	100	35,514	-0.28 %	35,614	0.28 %	35,514	0.00 %	35,514	0.00 %	35,514	25.40	24.77	0.6 2.54 %
GUNKULH21	Mar 2021	507	33,540	-1.46 %	34,037	1.50 %	33,534	1.70 %	32,975	3.13 %	31,974	2.61	2.61	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	3.90	0.26	7.14
CENDEL	26.75	1.50	5.94
BEC	8.45	0.40	4.97
BBL	120.50	5.50	4.78
BPP	19.10	0.80	4.37
IVL	39.00	1.25	3.31
JMT	40.75	1.25	3.16
BEAUTY	1.74	0.05	2.96
TKN	11.20	0.30	2.75
TOP	58.25	1.50	2.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	128.50	-4.00	-3.02
EPG	8.25	-0.20	-2.37
GFPT	12.40	-0.30	-2.36
GPSC	76.25	-1.75	-2.24
CBG	139.00	-2.50	-1.77
DELTA	472.00	-8.00	-1.67
ICHI	12.20	-0.20	-1.61
SPRC	9.40	-0.15	-1.57
BJC	32.50	-0.50	-1.52
GULF	33.25	-0.50	-1.48

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
04/02/2021	79,628	75,377	4,251	35,486	44,606	-9,120	103,371	98,502	4,869	218,485	355,127

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2021	23,084	21,010	2,074	4,611	5,801	-1,190	18,780	19,664	-884	46,475	40,304

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2021	0	0	0	2,264	177	2,087	3,340	5,427	-2,087	5,604	54,999