

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Feb-21	04-Feb-21	Change	05-Feb-21	(+/-)	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21
S50G21	Feb 2021	931.90	917.10	14.8 1.61 %	148	2.78 %	144	11.63 %	129	-6.52 %	138	36.63 %	101
S50H21	Mar 2021	930.30	914.70	15.6 1.71 %	309,927	-1.60 %	314,954	0.14 %	314,529	1.79 %	308,997	-1.39 %	313,344
S50J21	Apr 2021	926.50	912.40	14.1 1.55 %	110	74.60 %	63	46.51 %	43	-14.00 %	50	51.52 %	33
S50M21	Jun 2021	926.10	910.80	15.3 1.68 %	26,556	-3.23 %	27,442	0.29 %	27,364	2.17 %	26,782	-1.80 %	27,274
S50U21	Sep 2021	924.30	908.80	15.5 1.71 %	8,489	-1.63 %	8,630	-0.25 %	8,652	2.50 %	8,441	-1.10 %	8,535
S50Z21	Dec 2021	923.90	908.60	15.3 1.68 %	3,914	0.51 %	3,894	2.58 %	3,796	5.80 %	3,588	-0.77 %	3,616

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Feb-21	04-Feb-21	Change	05-Feb-21	(+/-)	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21
WHAH21	Mar 2021	24,189	3.19	3.21	-0.02 -0.62 %	26,292	8.25 %	24,289	-2.35 %	24,873	-9.01 %	27,337	-0.01 %	27,339
WHAU21	Sep 2021	19,042	3.13	3.15	-0.02 -0.63 %	1,064	-93.39 %	16,106	0.00 %	16,106	0.00 %	16,106	0.00 %	16,106
IRPCZ21	Dec 2021	11,000	3.56	3.51	0.05 1.42 %	12,138	641.03 %	1,638	0.00 %	1,638	0.18 %	1,635	0.37 %	1,629
VGIH21	Mar 2021	6,962	7.10	6.60	0.50 7.58 %	20,955	10.09 %	19,034	0.00 %	19,034	0.03 %	19,029	0.00 %	19,029
WHAZ21	Dec 2021	6,883	3.10	3.12	-0.02 -0.64 %	1,503	-82.07 %	8,384	0.00 %	8,384	21.79 %	6,884	0.00 %	6,884
TMBH21	Mar 2021	6,732	1.15	1.12	0.03 2.68 %	46,635	-6.49 %	49,873	-4.78 %	52,378	8.93 %	48,083	0.07 %	48,047
AAVH21	Mar 2021	5,909	2.55	2.46	0.09 3.66 %	44,075	-6.88 %	47,329	0.04 %	47,311	5.59 %	44,806	12.61 %	39,790
ICHIH21	Mar 2021	5,606	12.85	12.29	0.56 4.56 %	18,297	23.25 %	14,845	-3.26 %	15,346	3.30 %	14,856	25.43 %	11,844
BANPUZ21	Dec 2021	5,002	10.42	10.39	0.03 0.29 %	10,507	90.86 %	5,505	90.10 %	505	0.00 %	505	0.00 %	505
SPRCH21	Mar 2021	4,747	9.15	9.39	-0.24 -2.56 %	1,531	-24.62 %	2,031	-22.66 %	2,626	61.40 %	1,627	208.14 %	528

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*05-Feb-21	(+/-)	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	(+/-)	01-Feb-21	05-Feb-21	04-Feb-21	Change
SUPERH21	Mar 2021	3,201	178,570	-1.55 %	181,373	-4.51 %	189,947	2.99 %	184,441	0.55 %	183,430	1.02	1.00	0.02 2 %
BLANDH21	Mar 2021	1,315	177,385	0.74 %	176,075	-2.19 %	180,023	2.13 %	176,277	-0.04 %	176,347	1.03	1.01	0.02 1.98 %
SUPERM21	Jun 2021	3,000	79,235	3.94 %	76,235	0.00 %	76,235	-1.29 %	77,235	0.00 %	77,235	1.02	1.00	0.02 2 %
BLANDM21	Jun 2021	2	77,966	0.00 %	77,964	1.30 %	76,964	-0.64 %	77,462	1.37 %	76,415	1.04	1.00	0.04 4 %
TMBH21	Mar 2021	6,732	46,635	-6.49 %	49,873	-4.78 %	52,378	8.93 %	48,083	0.07 %	48,047	1.15	1.12	0.03 2.68 %
KTCH21	Mar 2021	19	46,621	0.00 %	46,621	-0.51 %	46,858	-0.43 %	47,058	-0.19 %	47,147	64.75	63.78	1 1.52 %
TKNM21	Jun 2021	8	44,207	0.02 %	44,199	0.00 %	44,199	0.00 %	44,198	-1.12 %	44,698	11.23	11.10	0.1 1.17 %
AAVH21	Mar 2021	5,909	44,075	-6.88 %	47,329	0.04 %	47,311	5.59 %	44,806	12.61 %	39,790	2.55	2.46	0.09 3.66 %
RSM21	Jun 2021	2	35,512	-0.01 %	35,514	-0.28 %	35,614	0.28 %	35,514	0.00 %	35,514	25.45	25.40	0.05 0.2 %
GUNKULH21	Mar 2021	0	33,540	0.00 %	33,540	-1.46 %	34,037	1.50 %	33,534	1.70 %	32,975	2.58	2.61	-0.03 -1.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	29.50	2.75	10.28
ERW	4.28	0.38	9.74
VGI	7.10	0.50	7.58
TTA	6.05	0.35	6.14
MINT	28.00	1.50	5.66
SAMART	6.75	0.35	5.47
ICHI	12.80	0.60	4.92
PSL	7.70	0.35	4.76
PTG	18.00	0.80	4.65
AOT	64.00	2.50	4.07

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	460.00	-12.00	-2.54
STEC	11.90	-0.30	-2.46
IVL	38.25	-0.75	-1.92
CK	15.60	-0.30	-1.89
STA	30.00	-0.50	-1.64
SPRC	9.25	-0.15	-1.60
GULF	32.75	-0.50	-1.50
CHG	2.68	-0.04	-1.47
WHA	3.16	-0.04	-1.25
BH	127.00	-1.50	-1.17

## 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
05/02/2021	65,398	58,390	7,008	35,269	36,332	-1,063	90,407	96,352	-5,945	191,074	349,144

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2021	31,271	31,847	-576	5,635	5,551	84	25,594	25,102	492	62,500	40,354

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2021	0	0	0	8,163	1,091	7,072	7,419	14,491	-7,072	15,582	56,138