

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Feb-21	05-Feb-21	Change	08-Feb-21	(+/-)	05-Feb-21	(+/-)	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21
S50G21	Feb 2021	946.10	931.90	14.2 1.52 %	92	-37.84 %	148	2.78 %	144	11.63 %	129	-6.52 %	138
S50H21	Mar 2021	942.20	930.30	11.9 1.28 %	308,504	-0.46 %	309,927	-1.60 %	314,954	0.14 %	314,529	1.79 %	308,997
S50J21	Apr 2021	942.10	926.50	15.6 1.68 %	98	-10.91 %	110	74.60 %	63	46.51 %	43	-14.00 %	50
S50M21	Jun 2021	937.70	926.10	11.6 1.25 %	28,924	8.92 %	26,556	-3.23 %	27,442	0.29 %	27,364	2.17 %	26,782
S50U21	Sep 2021	935.50	924.30	11.2 1.21 %	8,796	3.62 %	8,489	-1.63 %	8,630	-0.25 %	8,652	2.50 %	8,441
S50Z21	Dec 2021	935.80	923.90	11.9 1.29 %	3,922	0.20 %	3,914	0.51 %	3,894	2.58 %	3,796	5.80 %	3,588

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Feb-21	05-Feb-21	Change	08-Feb-21	(+/-)	05-Feb-21	(+/-)	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21
TMBH21	Mar 2021	38,670	1.21	1.15	0.06 5.22 %	44,920	-3.68 %	46,635	-6.49 %	49,873	-4.78 %	52,378	8.93 %	48,083
WHAH21	Mar 2021	21,644	3.28	3.19	0.09 2.82 %	37,815	43.83 %	26,292	8.25 %	24,289	-2.35 %	24,873	-9.01 %	27,337
AAVH21	Mar 2021	10,280	2.70	2.55	0.15 5.88 %	49,938	13.30 %	44,075	-6.88 %	47,329	0.04 %	47,311	5.59 %	44,806
KTBH21	Mar 2021	9,343	12.69	12.22	0.47 3.85 %	16,090	106.97 %	7,774	3.06 %	7,543	1.36 %	7,442	-4.10 %	7,760
IRPCH21	Mar 2021	8,660	3.73	3.62	0.11 3.04 %	37,188	19.64 %	31,082	-1.56 %	31,574	-4.59 %	33,094	1.62 %	32,566
SUPERH21	Mar 2021	8,099	1.01	1.02	-0.01 -0.98 %	178,642	0.04 %	178,570	-1.55 %	181,373	-4.51 %	189,947	2.99 %	184,441
PTTH21	Mar 2021	7,260	40.39	39.20	1.19 3.04 %	9,084	-21.64 %	11,593	8.76 %	10,659	23.38 %	8,639	-2.83 %	8,891
TKNH21	Mar 2021	7,117	11.41	11.30	0.11 0.97 %	29,066	3.50 %	28,084	1.92 %	27,554	0.10 %	27,526	1.92 %	27,007
TBM21	Jun 2021	7,037	1.18	1.14	0.04 3.51 %	24,530	13.92 %	21,533	-3.94 %	22,416	0.04 %	22,406	2.31 %	21,900
CHGM21	Jun 2021	4,500	2.69	2.71	-0.02 -0.74 %	11,003	69.20 %	6,503	-13.33 %	7,503	7.14 %	7,003	7.69 %	6,503

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Feb-21	(+/-)	05-Feb-21	(+/-)	04-Feb-21	(+/-)	03-Feb-21	(+/-)	02-Feb-21	08-Feb-21	05-Feb-21	Change
SUPERH21	Mar 2021	8,099	178,642	0.04 %	178,570	-1.55 %	181,373	-4.51 %	189,947	2.99 %	184,441	1.01	1.02	-0.01 -1 %
BLANDH21	Mar 2021	14	177,389	0.00 %	177,385	0.74 %	176,075	-2.19 %	180,023	2.13 %	176,277	1.04	1.03	0.01 0.97 %
SUPERM21	Jun 2021	1,035	80,270	1.31 %	79,235	3.94 %	76,235	0.00 %	76,235	-1.29 %	77,235	1.01	1.02	-0.01 -1 %
BLANDM21	Jun 2021	501	77,467	-0.64 %	77,966	0.00 %	77,964	1.30 %	76,964	-0.64 %	77,462	1.03	1.04	-0.01 -1 %
AAVH21	Mar 2021	10,280	49,938	13.30 %	44,075	-6.88 %	47,329	0.04 %	47,311	5.59 %	44,806	2.70	2.55	0.2 5.88 %
KTCH21	Mar 2021	280	46,654	0.07 %	46,621	0.00 %	46,621	-0.51 %	46,858	-0.43 %	47,058	65.25	64.75	0.5 0.77 %
TMBH21	Mar 2021	38,670	44,920	-3.68 %	46,635	-6.49 %	49,873	-4.78 %	52,378	8.93 %	48,083	1.21	1.15	0.06 5.22 %
TKNM21	Jun 2021	1,515	44,203	-0.01 %	44,207	0.02 %	44,199	0.00 %	44,199	0.00 %	44,198	11.36	11.23	0.1 1.16 %
WHAH21	Mar 2021	21,644	37,815	43.83 %	26,292	8.25 %	24,289	-2.35 %	24,873	-9.01 %	27,337	3.28	3.19	0.09 2.82 %
IRPCH21	Mar 2021	8,660	37,188	19.64 %	31,082	-1.56 %	31,574	-4.59 %	33,094	1.62 %	32,566	3.73	3.62	0.1 3.04 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.60	0.90	9.28
IVL	41.25	3.00	7.84
MINT	30.00	2.00	7.14
SCB	106.00	6.50	6.53
KBANK	147.00	9.00	6.52
AAV	2.70	0.16	6.30
BBL	129.50	6.50	5.28
KKP	60.25	3.00	5.24
BA	7.05	0.35	5.22
CENDEL	31.00	1.50	5.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	136.00	-5.50	-3.89
DELTA	444.00	-16.00	-3.48
MAJOR	19.10	-0.40	-2.05
KCE	57.00	-1.00	-1.72
ICHI	12.60	-0.20	-1.56
MTC	66.75	-1.00	-1.48
MEGA	39.00	-0.50	-1.27
BLA	25.25	-0.25	-0.98
BCP	25.75	-0.25	-0.96
GLOBAL	20.90	-0.20	-0.95

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
08/02/2021	55,767	56,949	-1,182	28,845	28,238	607	62,122	61,547	575	146,734	350,336

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2021	23,968	22,317	1,651	4,719	3,384	1,335	15,316	18,302	-2,986	44,003	40,681

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2021	0	0	0	4,313	1,692	2,621	3,522	6,143	-2,621	7,835	56,282