

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Feb-21	09-Feb-21	Change	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	(+/-)	05-Feb-21	(+/-)	04-Feb-21
S50G21	Feb 2021	952.00	950.30	1.7 0.18 %	98	4.26 %	94	2.17 %	92	-37.84 %	148	2.78 %	144
S50H21	Mar 2021	949.50	945.00	4.5 0.48 %	300,193	0.47 %	298,795	-3.15 %	308,504	-0.46 %	309,927	-1.60 %	314,954
S50J21	Apr 2021	946.00	946.30	-0.3 -0.03 %	76	10.14 %	69	-29.59 %	98	-10.91 %	110	74.60 %	63
S50M21	Jun 2021	944.50	940.10	4.4 0.47 %	30,318	0.88 %	30,054	3.91 %	28,924	8.92 %	26,556	-3.23 %	27,442
S50U21	Sep 2021	942.70	937.90	4.8 0.51 %	9,091	-0.85 %	9,169	4.24 %	8,796	3.62 %	8,489	-1.63 %	8,630
S50Z21	Dec 2021	942.80	938.50	4.3 0.46 %	4,066	2.34 %	3,973	1.30 %	3,922	0.20 %	3,914	0.51 %	3,894

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Feb-21	09-Feb-21	Change	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	(+/-)	05-Feb-21	(+/-)	04-Feb-21
IRPCZ21	Dec 2021	10,002	3.58	3.73	-0.15 -4.02 %	22,145	82.37 %	12,143	0.03 %	12,139	0.01 %	12,138	341.03 %	1,638
BANPUH21	Mar 2021	7,348	11.40	11.31	0.09 0.80 %	10,617	-22.27 %	13,659	12.49 %	12,142	0.17 %	12,121	4.15 %	11,638
THCOMH21	Mar 2021	6,618	9.46	10.26	-0.80 -7.80 %	6,448	-17.91 %	7,855	4.92 %	7,487	-18.18 %	9,151	-16.05 %	10,900
BPPH21	Mar 2021	6,215	20.55	19.55	1.00 5.12 %	4,044	-36.07 %	6,326	-1.25 %	6,406	25.81 %	5,092	3.66 %	4,912
IRPCH21	Mar 2021	5,888	3.64	3.72	-0.08 -2.15 %	35,828	-3.89 %	37,278	0.24 %	37,188	19.64 %	31,082	-1.56 %	31,574
BLANDH21	Mar 2021	5,885	1.16	1.18	-0.02 -1.69 %	176,989	-2.77 %	182,038	2.62 %	177,389	0.00 %	177,385	0.74 %	176,075
TMBH21	Mar 2021	5,471	1.19	1.20	-0.01 -0.83 %	49,213	6.75 %	46,100	2.63 %	44,920	-3.68 %	46,635	-6.49 %	49,873
WHAH21	Mar 2021	5,152	3.35	3.35	0.00 0.00 %	21,852	-6.37 %	23,338	-38.28 %	37,815	43.83 %	26,292	8.25 %	24,289
KTBH21	Mar 2021	5,010	12.54	12.59	-0.05 -0.40 %	10,382	-16.88 %	12,491	-22.37 %	16,090	106.97 %	7,774	3.06 %	7,543
SPRCH21	Mar 2021	5,000	8.98	9.18	-0.20 -2.18 %	1,026	0.00 %	1,026	-49.36 %	2,026	32.33 %	1,531	-24.62 %	2,031

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	(+/-)	05-Feb-21	(+/-)	04-Feb-21	10-Feb-21	09-Feb-21	Change
SUPERH21	Mar 2021	1,095	186,851	0.56 %	185,806	4.01 %	178,642	0.04 %	178,570	-1.55 %	181,373	1.01	1.02	-0.01 -1 %
BLANDH21	Mar 2021	5,885	176,989	-2.77 %	182,038	2.62 %	177,389	0.00 %	177,385	0.74 %	176,075	1.16	1.18	-0.02 -1.7 %
SUPERM21	Jun 2021	1,000	80,270	1.26 %	79,270	-1.25 %	80,270	1.31 %	79,235	3.94 %	76,235	1.01	1.02	-0.01 -1 %
BLANDM21	Jun 2021	1,250	80,168	-1.06 %	81,028	4.60 %	77,467	-0.64 %	77,966	0.00 %	77,964	1.15	1.19	-0.04 -3.4 %
AAVH21	Mar 2021	2,179	52,089	-3.55 %	54,006	8.15 %	49,938	13.30 %	44,075	-6.88 %	47,329	2.58	2.60	-0.02 -0.8 %
TMBH21	Mar 2021	5,471	49,213	6.75 %	46,100	2.63 %	44,920	-3.68 %	46,635	-6.49 %	49,873	1.19	1.20	-0.01 -0.8 %
KTCH21	Mar 2021	1,965	48,278	1.98 %	47,339	1.47 %	46,654	0.07 %	46,621	0.00 %	46,621	68.45	68.35	0.1 0.15 %
TKNM21	Jun 2021	1,030	41,143	0.07 %	41,113	-6.99 %	44,203	-0.01 %	44,207	0.02 %	44,199	11.53	11.15	0.4 3.41 %
BTSM21	Jun 2021	0	36,334	0.00 %	36,334	1.40 %	35,834	9.14 %	32,834	0.32 %	32,729	9.43	9.49	-0.06 -0.6 %
IRPCH21	Mar 2021	5,888	35,828	-3.89 %	37,278	0.24 %	37,188	19.64 %	31,082	-1.56 %	31,574	3.64	3.72	-0.08 -2.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BPP	20.60	1.10	5.64
GULF	35.25	1.75	5.22
DELTA	424.00	12.00	2.91
CKP	4.58	0.12	2.69
EGCO	186.00	4.00	2.20
RATCH	52.50	1.00	1.94
INTUCH	56.75	1.00	1.79
EPG	8.70	0.15	1.75
GFPT	12.90	0.20	1.57
GUNKUL	2.66	0.04	1.53

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.75	-0.75	-7.14
KCE	54.75	-3.00	-5.19
RS	26.50	-1.25	-4.50
HANA	51.50	-2.00	-3.74
COM7	46.25	-1.25	-2.63
BLAND	1.15	-0.03	-2.54
SPRC	9.00	-0.20	-2.17
M	50.50	-1.00	-1.94
GLOBAL	20.40	-0.40	-1.92
BCP	25.50	-0.50	-1.92

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
10/02/2021	48,640	57,659	-9,019	26,408	21,999	4,409	73,522	68,912	4,610	148,570	343,842

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/02/2021	10,429	10,359	70	3,964	3,742	222	11,978	12,270	-292	26,371	35,682