

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Feb-21	10-Feb-21	Change	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	(+/-)	05-Feb-21	
S50G21	Feb 2021	940.40	952.00	-11.6 -1.22 %	120	22.45 %	98	4.26 %	94	2.17 %	92	-37.84 %	148	
S50H21	Mar 2021	937.60	949.50	-11.9 -1.25 %	304,999	1.60 %	300,193	0.47 %	298,795	-3.15 %	308,504	-0.46 %	309,927	
S50J21	Apr 2021	935.20	946.00	-10.8 -1.14 %	74	-2.63 %	76	10.14 %	69	-29.59 %	98	-10.91 %	110	
S50M21	Jun 2021	932.50	944.50	-12 -1.27 %	29,250	-3.52 %	30,318	0.88 %	30,054	3.91 %	28,924	8.92 %	26,556	
S50U21	Sep 2021	930.70	942.70	-12 -1.27 %	9,237	1.61 %	9,091	-0.85 %	9,169	4.24 %	8,796	3.62 %	8,489	
S50Z21	Dec 2021	932.60	942.80	-10.2 -1.08 %	4,373	7.55 %	4,066	2.34 %	3,973	1.30 %	3,922	0.20 %	3,914	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Feb-21	10-Feb-21	Change	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	(+/-)	05-Feb-21	
BANPUM21	Jun 2021	11,011	11.80	11.20	0.60 5.36 %	10,383	10.61 %	9,387	12.04 %	8,378	147.58 %	3,384	0.00 %	3,384	
TMBH21	Mar 2021	6,273	1.18	1.19	-0.01 -0.84 %	47,269	-3.95 %	49,213	6.75 %	46,100	2.63 %	44,920	-3.68 %	46,635	
LPNH21	Mar 2021	5,680	4.81	4.92	-0.11 -2.24 %	7,926	1.81 %	7,785	0.13 %	7,775	0.00 %	7,775	1.65 %	7,649	
CHGM21	Jun 2021	5,500	2.59	2.59	0.00 0.00 %	19,003	40.73 %	13,503	22.72 %	11,003	0.00 %	11,003	69.20 %	6,503	
BANPUH21	Mar 2021	5,443	11.85	11.40	0.45 3.95 %	11,728	10.46 %	10,617	-22.27 %	13,659	12.49 %	12,142	0.17 %	12,121	
BLANDM21	Jun 2021	4,001	1.11	1.15	-0.04 -3.48 %	82,167	2.49 %	80,168	-1.06 %	81,028	4.60 %	77,467	-0.64 %	77,966	
PTGH21	Mar 2021	3,161	18.73	18.38	0.35 1.90 %	9,292	16.21 %	7,996	-8.36 %	8,725	8.67 %	8,029	15.05 %	6,979	
THANIH21X	Mar 2021	3,039	4.35	4.23	0.12 2.84 %	4,715	76.20 %	2,676	0.00 %	2,676	0.75 %	2,656	-40.39 %	4,456	
AAVH21	Mar 2021	2,698	2.61	2.58	0.03 1.16 %	52,200	0.21 %	52,089	-3.55 %	54,006	8.15 %	49,938	13.30 %	44,075	
TKNH21	Mar 2021	2,527	11.40	11.30	0.10 0.88 %	30,014	-4.68 %	31,488	-3.03 %	32,473	11.72 %	29,066	3.50 %	28,084	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	(+/-)	05-Feb-21	11-Feb-21	10-Feb-21	Change	
SUPERH21	Mar 2021	5	186,851	0.00 %	186,851	0.56 %	185,806	4.01 %	178,642	0.04 %	178,570	1.00	1.01	-0.01	-1 %
BLANDH21	Mar 2021	851	177,492	0.28 %	176,989	-2.77 %	182,038	2.62 %	177,389	0.00 %	177,385	1.14	1.16	-0.02	-1.7 %
BLANDM21	Jun 2021	4,001	82,167	2.49 %	80,168	-1.06 %	81,028	4.60 %	77,467	-0.64 %	77,966	1.11	1.15	-0.04	-3.5 %
SUPERM21	Jun 2021	1,000	81,270	1.25 %	80,270	1.26 %	79,270	-1.25 %	80,270	1.31 %	79,235	1.00	1.01	-0.01	-1 %
AAVH21	Mar 2021	2,698	52,200	0.21 %	52,089	-3.55 %	54,006	8.15 %	49,938	13.30 %	44,075	2.61	2.58	0.03	1.16 %
KTCH21	Mar 2021	1,127	47,895	-0.79 %	48,278	1.98 %	47,339	1.47 %	46,654	0.07 %	46,621	69.20	68.45	0.8	1.1 %
TMBH21	Mar 2021	6,273	47,269	-3.95 %	49,213	6.75 %	46,100	2.63 %	44,920	-3.68 %	46,635	1.18	1.19	-0.01	-0.8 %
TKNM21	Jun 2021	1,610	42,753	3.91 %	41,143	0.07 %	41,113	-6.99 %	44,203	-0.01 %	44,207	11.56	11.53	0.03	0.26 %
BTSM21	Jun 2021	200	36,534	0.55 %	36,334	0.00 %	36,334	1.40 %	35,834	9.14 %	32,834	9.24	9.43	-0.2	-2.0 %
RSM21	Jun 2021	0	35,662	0.00 %	35,662	0.42 %	35,512	-0.28 %	35,612	0.28 %	35,512	26.18	26.16	0.02	0.08 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.30	0.40	5.06
THCOM	10.20	0.45	4.62
EASTW	9.75	0.40	4.28
LPN	5.10	0.20	4.08
TTA	6.40	0.25	4.07
BANPU	11.80	0.40	3.51
BEC	9.05	0.30	3.43
PTG	18.80	0.60	3.30
KCE	56.50	1.75	3.20
THANI	4.38	0.12	2.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	32.25	-2.00	-5.84
IVL	39.75	-1.00	-2.45
TVO	32.25	-0.75	-2.27
BJC	33.00	-0.75	-2.22
BDMS	20.80	-0.40	-1.89
WHA	3.28	-0.06	-1.80
BLAND	1.13	-0.02	-1.74
MINT	29.00	-0.50	-1.69
TTW	11.90	-0.20	-1.65
GUNKUL	2.62	-0.04	-1.50

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
11/02/2021	61,797	70,718	-8,921	37,729	51,274	-13,545	103,586	81,120	22,466	203,112	348,053

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2021	19,150	21,233	-2,083	6,105	6,785	-680	20,471	17,708	2,763	45,726	37,508

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2021	0	0	0	1,141	21,652	-20,511	24,151	3,640	20,511	25,292	59,697