

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Feb-21	11-Feb-21	Change	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21
S50G21	Feb 2021	947.30	940.40	6.9 0.73 %	122	1.67 %	120	22.45 %	98	4.26 %	94	2.17 %	92
S50H21	Mar 2021	944.00	937.60	6.4 0.68 %	296,315	-2.85 %	304,999	1.60 %	300,193	0.47 %	298,795	-3.15 %	308,504
S50J21	Apr 2021	943.30	935.20	8.1 0.87 %	75	1.35 %	74	-2.63 %	76	10.14 %	69	-29.59 %	98
S50M21	Jun 2021	938.70	932.50	6.2 0.66 %	29,740	1.68 %	29,250	-3.52 %	30,318	0.88 %	30,054	3.91 %	28,924
S50U21	Sep 2021	936.90	930.70	6.2 0.67 %	9,216	-0.23 %	9,237	1.61 %	9,091	-0.85 %	9,169	4.24 %	8,796
S50Z21	Dec 2021	937.50	932.60	4.9 0.53 %	4,187	-4.25 %	4,373	7.55 %	4,066	2.34 %	3,973	1.30 %	3,922

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Feb-21	11-Feb-21	Change	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21
WHAH21	Mar 2021	14,385	3.33	3.29	0.04 1.22 %	22,384	0.11 %	22,360	2.32 %	21,852	-6.37 %	23,338	-38.28 %	37,815
BANPUH21	Mar 2021	9,869	12.11	11.85	0.26 2.19 %	12,289	4.78 %	11,728	10.46 %	10,617	-22.27 %	13,659	12.49 %	12,142
CHGH21	Mar 2021	6,684	2.64	2.60	0.04 1.54 %	15,781	-7.71 %	17,099	9.76 %	15,579	3.32 %	15,079	0.32 %	15,031
BLANDH21	Mar 2021	6,354	1.08	1.14	-0.06 -5.26 %	183,738	3.52 %	177,492	0.28 %	176,989	-2.77 %	182,038	2.62 %	177,389
TMBH21	Mar 2021	5,191	1.18	1.18	0.00 0.00 %	42,358	-10.39 %	47,269	-3.95 %	49,213	6.75 %	46,100	2.63 %	44,920
EPGH21	Mar 2021	4,522	9.28	8.58	0.70 8.16 %	1,534	-61.94 %	4,030	0.00 %	4,030	-0.02 %	4,031	14.16 %	3,531
TKNM21	Jun 2021	3,502	11.68	11.56	0.12 1.04 %	43,253	1.17 %	42,753	3.91 %	41,143	0.07 %	41,113	-6.99 %	44,203
SPRCH21	Mar 2021	3,500	9.38	9.03	0.35 3.88 %	1,526	48.73 %	1,026	0.00 %	1,026	0.00 %	1,026	-49.36 %	2,026
EPGM21	Jun 2021	3,500	9.23	8.53	0.70 8.21 %	2,051	-19.60 %	2,551	24.38 %	2,051	-19.60 %	2,551	24.38 %	2,051
PTGH21	Mar 2021	2,530	18.71	18.73	-0.02 -0.11 %	9,331	0.42 %	9,292	16.21 %	7,996	-8.36 %	8,725	8.67 %	8,029

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	(+/-)	08-Feb-21	15-Feb-21	11-Feb-21	Change
SUPERH21	Mar 2021	2,172	186,793	-0.03 %	186,851	0.00 %	186,851	0.56 %	185,806	4.01 %	178,642	0.99	1.00	-0.01 -1 %
BLANDH21	Mar 2021	6,354	183,738	3.52 %	177,492	0.28 %	176,989	-2.77 %	182,038	2.62 %	177,389	1.08	1.14	-0.06 -5.3 %
BLANDM21	Jun 2021	3	82,170	0.00 %	82,167	2.49 %	80,168	-1.06 %	81,028	4.60 %	77,467	1.08	1.11	-0.03 -2.7 %
SUPERM21	Jun 2021	35	81,305	0.04 %	81,270	1.25 %	80,270	1.26 %	79,270	-1.25 %	80,270	0.99	1.00	-0.01 -1 %
AAVH21	Mar 2021	1,449	53,588	2.66 %	52,200	0.21 %	52,089	-3.55 %	54,006	8.15 %	49,938	2.53	2.61	-0.08 -3.1 %
KTCH21	Mar 2021	366	47,788	-0.22 %	47,895	-0.79 %	48,278	1.98 %	47,339	1.47 %	46,654	67.50	69.20	-2 -2.5 %
TKNM21	Jun 2021	3,502	43,253	1.17 %	42,753	3.91 %	41,143	0.07 %	41,113	-6.99 %	44,203	11.68	11.56	0.1 1.04 %
TMBH21	Mar 2021	5,191	42,358	-10.39 %	47,269	-3.95 %	49,213	6.75 %	46,100	2.63 %	44,920	1.18	1.18	0 0 %
BTSM21	Jun 2021	200	36,634	0.27 %	36,534	0.55 %	36,334	0.00 %	36,334	1.40 %	35,834	9.24	9.24	0 0 %
IRPCH21	Mar 2021	2,141	35,933	1.61 %	35,362	-1.30 %	35,828	-3.89 %	37,278	0.24 %	37,188	3.66	3.63	0.03 0.83 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	482.00	74.00	18.14
EPG	9.30	0.70	8.14
BCP	27.75	1.75	6.73
JMT	42.50	2.25	5.59
ESSO	9.25	0.35	3.93
SPRC	9.40	0.35	3.87
BANPU	12.20	0.40	3.39
STA	32.00	1.00	3.23
PTTEP	115.00	3.50	3.14
PSL	8.55	0.25	3.01

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.07	-0.06	-5.31
ORI	7.10	-0.30	-4.05
AAV	2.52	-0.08	-3.08
TKN	11.10	-0.30	-2.63
BCPG	15.10	-0.40	-2.58
KTC	67.50	-1.75	-2.53
ICHI	12.00	-0.30	-2.44
TOA	32.50	-0.75	-2.26
SAMART	6.80	-0.15	-2.16
MAJOR	18.80	-0.40	-2.08

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
15/02/2021	52,038	45,419	6,619	28,240	32,617	-4,377	66,099	68,341	-2,242	146,377	339,655

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2021	12,491	15,498	-3,007	3,855	4,954	-1,099	16,280	12,174	4,106	32,626	38,500

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2021	0	0	0	2,986	3,830	-844	6,948	6,104	844	9,934	64,858