

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Feb-21	15-Feb-21	Change	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21
S50G21	Feb 2021	946.00	947.30	-1.3 -0.14 %	134	9.84 %	122	1.67 %	120	22.45 %	98	4.26 %	94
S50H21	Mar 2021	944.70	944.00	0.7 0.07 %	298,514	0.74 %	296,315	-2.85 %	304,999	1.60 %	300,193	0.47 %	298,795
S50J21	Apr 2021	942.50	943.30	-0.8 -0.08 %	75	0.00 %	75	1.35 %	74	-2.63 %	76	10.14 %	69
S50M21	Jun 2021	939.20	938.70	0.5 0.05 %	31,336	5.37 %	29,740	1.68 %	29,250	-3.52 %	30,318	0.88 %	30,054
S50U21	Sep 2021	936.70	936.90	-0.2 -0.02 %	9,195	-0.23 %	9,216	-0.23 %	9,237	1.61 %	9,091	-0.85 %	9,169
S50Z21	Dec 2021	938.30	937.50	0.8 0.09 %	4,205	0.43 %	4,187	-4.25 %	4,373	7.55 %	4,066	2.34 %	3,973

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Feb-21	15-Feb-21	Change	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21
THANIH21X	Mar 2021	8,722	4.50	4.44	0.06 1.35 %	11,414	69.95 %	6,716	42.44 %	4,715	76.20 %	2,676	0.00 %	2,676
IRPCH21	Mar 2021	7,819	3.60	3.66	-0.06 -1.64 %	34,403	-4.26 %	35,933	1.61 %	35,362	-1.30 %	35,828	-3.89 %	37,278
GUNKULH21	Mar 2021	7,502	2.62	2.66	-0.04 -1.50 %	39,574	14.46 %	34,576	0.04 %	34,563	-1.37 %	35,043	1.46 %	34,539
BLANDH21	Mar 2021	5,331	1.08	1.08	0.00 0.00 %	178,771	-2.70 %	183,738	3.52 %	177,492	0.28 %	176,989	-2.77 %	182,038
BANPUM21	Jun 2021	5,015	11.93	12.07	-0.14 -1.16 %	7,407	-28.75 %	10,396	0.13 %	10,383	10.61 %	9,387	12.04 %	8,378
IRPCZ21	Dec 2021	5,002	3.63	3.68	-0.05 -1.36 %	27,156	22.58 %	22,154	0.03 %	22,147	0.01 %	22,145	82.37 %	12,143
WHAH21	Mar 2021	4,817	3.32	3.33	-0.01 -0.30 %	21,760	-2.79 %	22,384	0.11 %	22,360	2.32 %	21,852	-6.37 %	23,338
PTGH21	Mar 2021	4,608	18.65	18.71	-0.06 -0.32 %	6,708	-28.11 %	9,331	0.42 %	9,292	16.21 %	7,996	-8.36 %	8,725
TMBH21	Mar 2021	4,354	1.18	1.18	0.00 0.00 %	41,901	-1.08 %	42,358	-10.39 %	47,269	-3.95 %	49,213	6.75 %	46,100
BPPH21	Mar 2021	3,683	21.25	20.53	0.72 3.51 %	5,161	64.15 %	3,144	-29.25 %	4,444	9.89 %	4,044	-36.07 %	6,326

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	(+/-)	09-Feb-21	16-Feb-21	15-Feb-21	Change
SUPERH21	Mar 2021	1,009	185,802	-0.53 %	186,793	-0.03 %	186,851	0.00 %	186,851	0.56 %	185,806	1.00	0.99	0.01 1.01 %
BLANDH21	Mar 2021	5,331	178,771	-2.70 %	183,738	3.52 %	177,492	0.28 %	176,989	-2.77 %	182,038	1.08	1.08	0 0 %
BLANDM21	Jun 2021	2,005	84,174	2.44 %	82,170	0.00 %	82,167	2.49 %	80,168	-1.06 %	81,028	1.11	1.08	0.03 2.78 %
SUPERM21	Jun 2021	0	81,305	0.00 %	81,305	0.04 %	81,270	1.25 %	80,270	1.26 %	79,270	1.00	0.99	0.01 1.01 %
AAVH21	Mar 2021	3,501	55,679	3.90 %	53,588	2.66 %	52,200	0.21 %	52,089	-3.55 %	54,006	2.54	2.53	0.01 0.4 %
KTCH21	Mar 2021	548	47,560	-0.48 %	47,788	-0.22 %	47,895	-0.79 %	48,278	1.98 %	47,339	67.96	67.50	0.5 0.68 %
TKNM21	Jun 2021	3,500	43,253	0.00 %	43,253	1.17 %	42,753	3.91 %	41,143	0.07 %	41,113	11.15	11.68	-0.5 -4.5 %
TMBH21	Mar 2021	4,354	41,901	-1.08 %	42,358	-10.39 %	47,269	-3.95 %	49,213	6.75 %	46,100	1.18	1.18	0 0 %
GUNKULH21	Mar 2021	7,502	39,574	14.46 %	34,576	0.04 %	34,563	-1.37 %	35,043	1.46 %	34,539	2.62	2.66	-0.04 -1.5 %
BTSM21	Jun 2021	120	36,754	0.33 %	36,634	0.27 %	36,534	0.55 %	36,334	0.00 %	36,334	9.24	9.24	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	69.00	4.00	6.15
THANI	4.68	0.22	4.93
KCE	59.50	2.50	4.39
VNT	34.25	1.25	3.79
CBG	139.00	5.00	3.73
PTTGC	66.25	2.25	3.52
ICHI	12.40	0.40	3.33
STA	33.00	1.00	3.13
BPP	21.20	0.60	2.91
CKP	4.44	0.12	2.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	440.00	-42.00	-8.71
THCOM	9.70	-0.70	-6.73
RS	26.00	-0.75	-2.80
CENTEL	29.25	-0.75	-2.50
IRPC	3.62	-0.08	-2.16
ESSO	9.05	-0.20	-2.16
ERW	4.28	-0.08	-1.83
BCP	27.25	-0.50	-1.80
BANPU	12.00	-0.20	-1.64
JMT	42.00	-0.50	-1.18

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
16/02/2021	49,198	44,924	4,274	21,888	24,935	-3,047	66,579	67,806	-1,227	137,665	343,459

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/02/2021	8,309	9,609	-1,300	4,881	4,323	558	11,266	10,524	742	24,456	41,357

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/02/2021	0	0	0	3,181	584	2,597	1,107	3,704	-2,597	4,288	67,441