

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Feb-21	16-Feb-21	Change	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21
S50G21	Feb 2021	938.00	946.00	-8 -0.85 %	98	-26.87 %	134	9.84 %	122	1.67 %	120	22.45 %	98
S50H21	Mar 2021	934.20	944.70	-10.5 -1.11 %	304,809	2.11 %	298,514	0.74 %	296,315	-2.85 %	304,999	1.60 %	300,193
S50J21	Apr 2021	932.90	942.50	-9.6 -1.02 %	79	5.33 %	75	0.00 %	75	1.35 %	74	-2.63 %	76
S50M21	Jun 2021	929.40	939.20	-9.8 -1.04 %	29,866	-4.69 %	31,336	5.37 %	29,740	1.68 %	29,250	-3.52 %	30,318
S50U21	Sep 2021	927.10	936.70	-9.6 -1.02 %	9,316	1.32 %	9,195	-0.23 %	9,216	-0.23 %	9,237	1.61 %	9,091
S50Z21	Dec 2021	927.90	938.30	-10.4 -1.11 %	4,136	-1.64 %	4,205	0.43 %	4,187	-4.25 %	4,373	7.55 %	4,066

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Feb-21	16-Feb-21	Change	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21
SUPERH21	Mar 2021	15,305	1.00	1.00	0.00 0.00 %	196,582	5.80 %	185,802	-0.53 %	186,793	-0.03 %	186,851	0.00 %	186,851
TKNM21	Jun 2021	9,985	11.65	11.15	0.50 4.48 %	50,156	15.96 %	43,253	0.00 %	43,253	1.17 %	42,753	3.91 %	41,143
THANIH21X	Mar 2021	7,733	4.36	4.50	-0.14 -3.11 %	3,733	-67.29 %	11,414	69.95 %	6,716	42.44 %	4,715	76.20 %	2,676
SUPERM21	Jun 2021	6,000	1.00	1.00	0.00 0.00 %	87,305	7.38 %	81,305	0.00 %	81,305	0.04 %	81,270	1.25 %	80,270
STAH21	Mar 2021	5,938	34.25	32.90	1.35 4.10 %	6,110	-21.97 %	7,830	-0.61 %	7,878	7.08 %	7,357	-5.62 %	7,795
TMBH21	Mar 2021	3,603	1.17	1.18	-0.01 -0.85 %	44,499	6.20 %	41,901	-1.08 %	42,358	-10.39 %	47,269	-3.95 %	49,213
WHAH21	Mar 2021	3,601	3.25	3.32	-0.07 -2.11 %	21,758	-0.01 %	21,760	-2.79 %	22,384	0.11 %	22,360	2.32 %	21,852
TRUEH21	Mar 2021	3,553	3.20	3.23	-0.03 -0.93 %	22,797	-4.07 %	23,765	0.16 %	23,726	-2.29 %	24,282	1.83 %	23,846
PSLH21	Mar 2021	3,528	8.87	8.60	0.27 3.14 %	3,014	-14.47 %	3,524	36.43 %	2,583	134.82 %	1,100	-0.45 %	1,105
THANIU21	Sep 2021	3,500	4.27	4.40	-0.13 -2.95 %	4,508	-9.98 %	5,008	0.00 %	5,008	0.00 %	5,008	0.00 %	5,008

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	(+/-)	10-Feb-21	17-Feb-21	16-Feb-21	Change
SUPERH21	Mar 2021	15,305	196,582	5.80 %	185,802	-0.53 %	186,793	-0.03 %	186,851	0.00 %	186,851	1.00	1.00	0 0 %
BLANDH21	Mar 2021	189	178,883	0.06 %	178,771	-2.70 %	183,738	3.52 %	177,492	0.28 %	176,989	1.06	1.08	-0.02 -1.9 %
SUPERM21	Jun 2021	6,000	87,305	7.38 %	81,305	0.00 %	81,305	0.04 %	81,270	1.25 %	80,270	1.00	1.00	0 0 %
BLANDM21	Jun 2021	1	84,175	0.00 %	84,174	2.44 %	82,170	0.00 %	82,167	2.49 %	80,168	1.07	1.11	-0.04 -3.6 %
AAVH21	Mar 2021	1,138	56,623	1.70 %	55,679	3.90 %	53,588	2.66 %	52,200	0.21 %	52,089	2.50	2.54	-0.04 -1.6 %
TKNM21	Jun 2021	9,985	50,156	15.96 %	43,253	0.00 %	43,253	1.17 %	42,753	3.91 %	41,143	11.65	11.15	0.5 4.48 %
KTCH21	Mar 2021	345	47,449	-0.23 %	47,560	-0.48 %	47,788	-0.22 %	47,895	-0.79 %	48,278	65.51	67.96	-2 -3.6 %
TMBH21	Mar 2021	3,603	44,499	6.20 %	41,901	-1.08 %	42,358	-10.39 %	47,269	-3.95 %	49,213	1.17	1.18	-0.01 -0.9 %
GUNKULH21	Mar 2021	1,001	39,575	0.00 %	39,574	14.46 %	34,576	0.04 %	34,563	-1.37 %	35,043	2.66	2.62	0.04 1.53 %
BTSM21	Jun 2021	100	36,854	0.27 %	36,754	0.33 %	36,634	0.27 %	36,534	0.55 %	36,334	9.29	9.24	0.05 0.54 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	136.00	13.50	11.02
BCP	28.75	1.50	5.50
TKN	11.80	0.60	5.36
STA	34.50	1.50	4.55
TTA	6.80	0.25	3.82
MAJOR	19.60	0.70	3.70
PSL	8.85	0.25	2.91
ITD	1.09	0.03	2.83
CPF	28.00	0.75	2.75
DELTA	450.00	10.00	2.27

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	4.38	-0.30	-6.41
RS	24.90	-1.10	-4.23
KTC	65.50	-2.50	-3.68
EA	66.50	-2.50	-3.62
STEC	11.50	-0.30	-2.54
GPSC	79.00	-2.00	-2.47
WHA	3.24	-0.08	-2.41
HMPRO	13.30	-0.30	-2.21
VGI	6.90	-0.15	-2.13
THCOM	9.50	-0.20	-2.06

## 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
17/02/2021	72,834	62,872	9,962	34,740	35,890	-1,150	81,657	90,469	-8,812	189,231	348,304

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/02/2021	36,535	38,078	-1,543	14,336	14,750	-414	38,397	36,440	1,957	89,268	40,993

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/02/2021	0	0	0	19,936	931	19,005	1,875	20,880	-19,005	21,811	67,986