

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Feb-21	17-Feb-21	Change	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21
S50G21	Feb 2021	938.10	938.00	0.1 0.01 %	105	7.14 %	98	-26.87 %	134	9.84 %	122	1.67 %	120
S50H21	Mar 2021	933.20	934.20	-1 -0.11 %	308,455	1.20 %	304,809	2.11 %	298,514	0.74 %	296,315	-2.85 %	304,999
S50J21	Apr 2021	930.90	932.90	-2 -0.21 %	81	2.53 %	79	5.33 %	75	0.00 %	75	1.35 %	74
S50M21	Jun 2021	928.40	929.40	-1 -0.11 %	31,114	4.18 %	29,866	-4.69 %	31,336	5.37 %	29,740	1.68 %	29,250
S50U21	Sep 2021	926.10	927.10	-1 -0.11 %	9,431	1.23 %	9,316	1.32 %	9,195	-0.23 %	9,216	-0.23 %	9,237
S50Z21	Dec 2021	926.80	927.90	-1.1 -0.12 %	4,182	1.11 %	4,136	-1.64 %	4,205	0.43 %	4,187	-4.25 %	4,373

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Feb-21	17-Feb-21	Change	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21
STAH21	Mar 2021	11,924	43.40	34.25	9.15 26.72 %	6,019	-1.49 %	6,110	-21.97 %	7,830	-0.61 %	7,878	7.08 %	7,357
PTGH21	Mar 2021	11,139	19.70	18.24	1.46 8.00 %	8,293	7.01 %	7,750	15.53 %	6,708	-28.11 %	9,331	0.42 %	9,292
PTGM21	Jun 2021	10,021	19.22	18.16	1.06 5.84 %	3,080	3.29 %	2,982	11.19 %	2,682	69.43 %	1,583	-33.57 %	2,383
CHGM21	Jun 2021	7,500	2.59	2.63	-0.04 -1.52 %	27,503	37.49 %	20,003	0.00 %	20,003	2.56 %	19,503	2.63 %	19,003
EPGM21	Jun 2021	6,550	10.23	9.26	0.97 10.48 %	1	-99.96 %	2,551	64.47 %	1,551	-24.38 %	2,051	-19.60 %	2,551
ITDH21	Mar 2021	4,583	1.19	1.09	0.10 9.17 %	8,136	-15.79 %	9,661	0.18 %	9,644	0.05 %	9,639	0.05 %	9,634
BANPUH21	Mar 2021	3,659	11.99	12.05	-0.06 -0.50 %	8,246	-30.05 %	11,789	-4.11 %	12,294	0.04 %	12,289	4.78 %	11,728
AAVH21	Mar 2021	3,628	2.53	2.50	0.03 1.20 %	57,589	1.71 %	56,623	1.70 %	55,679	3.90 %	53,588	2.66 %	52,200
TMBH21	Mar 2021	3,387	1.17	1.17	0.00 0.00 %	44,223	-0.62 %	44,499	6.20 %	41,901	-1.08 %	42,358	-10.39 %	47,269
TKNH21	Mar 2021	3,098	11.35	11.70	-0.35 -2.99 %	33,056	6.57 %	31,017	3.16 %	30,068	0.17 %	30,018	0.01 %	30,014

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	(+/-)	11-Feb-21	18-Feb-21	17-Feb-21	Change
SUPERH21	Mar 2021	60	196,557	-0.01 %	196,582	5.80 %	185,802	-0.53 %	186,793	-0.03 %	186,851	1.00	1.00	0 0 %
BLANDH21	Mar 2021	547	179,381	0.28 %	178,883	0.06 %	178,771	-2.70 %	183,738	3.52 %	177,492	1.05	1.06	-0.01 -0.9 %
SUPERM21	Jun 2021	2,000	89,305	2.29 %	87,305	7.38 %	81,305	0.00 %	81,305	0.04 %	81,270	1.00	1.00	0 0 %
BLANDM21	Jun 2021	1	84,176	0.00 %	84,175	0.00 %	84,174	2.44 %	82,170	0.00 %	82,167	1.04	1.07	-0.03 -2.8 %
AAVH21	Mar 2021	3,628	57,589	1.71 %	56,623	1.70 %	55,679	3.90 %	53,588	2.66 %	52,200	2.53	2.50	0.03 1.2 %
TKNM21	Jun 2021	1,101	51,257	2.20 %	50,156	15.96 %	43,253	0.00 %	43,253	1.17 %	42,753	11.45	11.65	-0.2 -1.7 %
KTCH21	Mar 2021	133	47,356	-0.20 %	47,449	-0.23 %	47,560	-0.48 %	47,788	-0.22 %	47,895	65.22	65.51	-0.3 -0.4 %
TMBH21	Mar 2021	3,387	44,223	-0.62 %	44,499	6.20 %	41,901	-1.08 %	42,358	-10.39 %	47,269	1.17	1.17	0 0 %
GUNKULH21	Mar 2021	508	39,072	-1.27 %	39,575	0.00 %	39,574	14.46 %	34,576	0.04 %	34,563	2.63	2.66	-0.03 -1.1 %
BTSM21	Jun 2021	210	36,664	-0.52 %	36,854	0.27 %	36,754	0.33 %	36,634	0.27 %	36,534	9.15	9.29	-0.1 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	43.50	9.00	26.09
EPG	10.30	0.80	8.42
PTG	19.70	1.40	7.65
ITD	1.16	0.07	6.42
CBG	146.50	8.00	5.78
PSL	9.35	0.50	5.65
PRM	8.20	0.35	4.46
RS	26.00	1.10	4.42
TTA	7.10	0.30	4.41
BCPG	15.50	0.60	4.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	127.00	-9.00	-6.62
TKN	11.30	-0.50	-4.24
HANA	52.75	-1.50	-2.76
KKP	61.50	-1.50	-2.38
KBANK	143.50	-3.00	-2.05
BDMS	20.10	-0.40	-1.95
SAWAD	64.50	-1.25	-1.90
WHA	3.18	-0.06	-1.85
TMB	1.15	-0.02	-1.71
BTS	9.30	-0.15	-1.59

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
18/02/2021	67,292	62,706	4,586	26,884	27,755	-871	71,737	75,452	-3,715	165,913	353,368

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/02/2021	20,386	21,425	-1,039	5,934	5,633	301	22,592	21,854	738	48,912	43,416

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/02/2021	0	0	0	3,506	60	3,446	749	4,195	-3,446	4,255	65,253