

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Feb-21	18-Feb-21	Change	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21
S50G21	Feb 2021	930.00	938.10	-8.1 -0.86 %	94	-10.48 %	105	7.14 %	98	-26.87 %	134	9.84 %	122
S50H21	Mar 2021	928.30	933.20	-4.9 -0.53 %	312,449	1.29 %	308,455	1.20 %	304,809	2.11 %	298,514	0.74 %	296,315
S50J21	Apr 2021	926.00	930.90	-4.9 -0.53 %	83	2.47 %	81	2.53 %	79	5.33 %	75	0.00 %	75
S50M21	Jun 2021	923.70	928.40	-4.7 -0.51 %	31,670	1.79 %	31,114	4.18 %	29,866	-4.69 %	31,336	5.37 %	29,740
S50U21	Sep 2021	921.30	926.10	-4.8 -0.52 %	9,346	-0.90 %	9,431	1.23 %	9,316	1.32 %	9,195	-0.23 %	9,216
S50Z21	Dec 2021	922.00	926.80	-4.8 -0.52 %	4,226	1.05 %	4,182	1.11 %	4,136	-1.64 %	4,205	0.43 %	4,187

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Feb-21	18-Feb-21	Change	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21
TMBH21	Mar 2021	12,991	1.14	1.17	-0.03 -2.56 %	39,066	-11.66 %	44,223	-0.62 %	44,499	6.20 %	41,901	-1.08 %	42,358
STAH21	Mar 2021	11,543	42.96	43.40	-0.44 -1.01 %	5,849	-2.82 %	6,019	-1.49 %	6,110	-21.97 %	7,830	-0.61 %	7,878
TASCOH21	Mar 2021	9,415	20.10	20.88	-0.78 -3.74 %	8,272	29.47 %	6,389	3.02 %	6,202	-14.18 %	7,227	2.93 %	7,021
SUPERH21	Mar 2021	8,145	0.99	1.00	-0.01 -1.00 %	188,488	-4.11 %	196,557	-0.01 %	196,582	5.80 %	185,802	-0.53 %	186,793
TASCOM21	Jun 2021	7,200	19.73	20.54	-0.81 -3.94 %	1,753	-10.24 %	1,953	5.40 %	1,853	-53.12 %	3,953	5.33 %	3,753
WHAH21	Mar 2021	7,099	3.17	3.20	-0.03 -0.94 %	20,705	-2.54 %	21,244	-2.36 %	21,758	-0.01 %	21,760	-2.79 %	22,384
TMBM21	Jun 2021	6,905	1.13	1.16	-0.03 -2.59 %	31,484	8.37 %	29,052	0.00 %	29,052	1.75 %	28,552	0.00 %	28,552
PTGH21	Mar 2021	5,326	19.45	19.70	-0.25 -1.27 %	8,132	-1.94 %	8,293	7.01 %	7,750	15.53 %	6,708	-28.11 %	9,331
IRPCZ21	Dec 2021	5,002	3.50	3.58	-0.08 -2.23 %	21,609	-18.78 %	26,607	0.00 %	26,607	-2.02 %	27,156	22.58 %	22,154
BEAUTYM21	Jun 2021	4,500	1.70	1.70	0.00 0.00 %	10,192	79.06 %	5,692	21.31 %	4,692	-9.63 %	5,192	-8.78 %	5,692

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	(+/-)	15-Feb-21	19-Feb-21	18-Feb-21	Change
SUPERH21	Mar 2021	8,145	188,488	-4.11 %	196,557	-0.01 %	196,582	5.80 %	185,802	-0.53 %	186,793	0.99	1.00	-0.01 -1 %
BLANDH21	Mar 2021	219	179,558	0.10 %	179,381	0.28 %	178,883	0.06 %	178,771	-2.70 %	183,738	1.05	1.05	0 0 %
SUPERM21	Jun 2021	0	89,305	0.00 %	89,305	2.29 %	87,305	7.38 %	81,305	0.00 %	81,305	0.99	1.00	-0.01 -1 %
BLANDM21	Jun 2021	20	84,175	0.00 %	84,176	0.00 %	84,175	0.00 %	84,174	2.44 %	82,170	1.04	1.04	0 0 %
AAVH21	Mar 2021	1,167	57,457	-0.23 %	57,589	1.71 %	56,623	1.70 %	55,679	3.90 %	53,588	2.49	2.53	-0.04 -1.6 %
TKNM21	Jun 2021	0	51,257	0.00 %	51,257	2.20 %	50,156	15.96 %	43,253	0.00 %	43,253	11.15	11.45	-0.3 -2.6 %
KTCH21	Mar 2021	673	47,108	-0.52 %	47,356	-0.20 %	47,449	-0.23 %	47,560	-0.48 %	47,788	64.80	65.22	-0.4 -0.6 %
GUNKULH21	Mar 2021	502	39,571	1.28 %	39,072	-1.27 %	39,575	0.00 %	39,574	14.46 %	34,576	2.59	2.63	-0.04 -1.5 %
TMBH21	Mar 2021	12,991	39,066	-11.66 %	44,223	-0.62 %	44,499	6.20 %	41,901	-1.08 %	42,358	1.14	1.17	-0.03 -2.6 %
BTSM21	Jun 2021	201	36,465	-0.54 %	36,664	-0.52 %	36,854	0.27 %	36,754	0.33 %	36,634	9.40	9.15	0.3 2.73 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	4.32	0.30	7.46
STEC	12.00	0.50	4.35
CENTEL	31.00	1.25	4.20
CPF	29.00	0.75	2.65
TVO	33.50	0.75	2.29
PSL	9.55	0.20	2.14
BH	127.50	1.50	1.19
MBK	13.30	0.10	0.76
MTC	66.75	0.50	0.75
CK	15.30	0.10	0.66

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	138.50	-8.00	-5.46
BANPU	11.30	-0.60	-5.04
BLA	23.90	-1.10	-4.40
TQM	122.50	-4.50	-3.54
BCP	28.00	-1.00	-3.45
PTTGC	63.50	-2.00	-3.05
TOP	58.25	-1.75	-2.92
KCE	58.75	-1.75	-2.89
TTA	6.90	-0.20	-2.82
THANI	4.18	-0.12	-2.79

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
19/02/2021	53,256	64,574	-11,318	39,010	34,128	4,882	72,050	65,614	6,436	164,316	357,868

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/02/2021	19,757	23,213	-3,456	4,715	5,795	-1,080	22,442	17,906	4,536	46,914	46,019

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/02/2021	0	0	0	3,011	598	2,413	2,824	5,237	-2,413	5,835	64,254