

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Feb-21	19-Feb-21	Change	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21
S50G21	Feb 2021	918.50	930.00	-11.5 -1.24 %	82	-12.77 %	94	-10.48 %	105	7.14 %	98	-26.87 %	134
S50H21	Mar 2021	913.10	928.30	-15.2 -1.64 %	320,821	2.68 %	312,449	1.29 %	308,455	1.20 %	304,809	2.11 %	298,514
S50J21	Apr 2021	910.30	926.00	-15.7 -1.7 %	88	6.02 %	83	2.47 %	81	2.53 %	79	5.33 %	75
S50M21	Jun 2021	908.60	923.70	-15.1 -1.63 %	32,447	2.45 %	31,670	1.79 %	31,114	4.18 %	29,866	-4.69 %	31,336
S50U21	Sep 2021	906.20	921.30	-15.1 -1.64 %	9,355	0.10 %	9,346	-0.90 %	9,431	1.23 %	9,316	1.32 %	9,195
S50Z21	Dec 2021	906.90	922.00	-15.1 -1.64 %	4,406	4.26 %	4,226	1.05 %	4,182	1.11 %	4,136	-1.64 %	4,205

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Feb-21	19-Feb-21	Change	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21
SUPERH21	Mar 2021	54,091	0.95	0.99	-0.04 -4.04 %	172,668	-8.39 %	188,488	-4.11 %	196,557	-0.01 %	196,582	5.80 %	185,802
IRPCZ21	Dec 2021	20,503	3.36	3.50	-0.14 -4.00 %	1,112	-94.85 %	21,609	-18.78 %	26,607	0.00 %	26,607	-2.02 %	27,156
CHGM21	Jun 2021	14,500	2.54	2.59	-0.05 -1.93 %	26,003	-11.86 %	29,503	7.27 %	27,503	37.49 %	20,003	0.00 %	20,003
STAH21	Mar 2021	11,243	46.77	42.96	3.81 8.87 %	7,473	27.77 %	5,849	-2.82 %	6,019	-1.49 %	6,110	-21.97 %	7,830
TKNM21	Jun 2021	10,747	10.49	11.15	-0.66 -5.92 %	48,734	-4.92 %	51,257	0.00 %	51,257	2.20 %	50,156	15.96 %	43,253
AAVH21	Mar 2021	8,740	2.51	2.49	0.02 0.80 %	52,284	-9.00 %	57,457	-0.23 %	57,589	1.71 %	56,623	1.70 %	55,679
TKNH21	Mar 2021	7,774	10.16	11.20	-1.04 -9.29 %	27,107	-18.04 %	33,075	0.06 %	33,056	6.57 %	31,017	3.16 %	30,068
TBM21	Jun 2021	6,687	1.09	1.13	-0.04 -3.54 %	37,030	17.62 %	31,484	8.37 %	29,052	0.00 %	29,052	1.75 %	28,552
SUPERM21	Jun 2021	6,520	0.95	0.99	-0.04 -4.04 %	88,825	-0.54 %	89,305	0.00 %	89,305	2.29 %	87,305	7.38 %	81,305
TMBH21	Mar 2021	6,432	1.10	1.14	-0.04 -3.51 %	38,128	-2.40 %	39,066	-11.66 %	44,223	-0.62 %	44,499	6.20 %	41,901

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	(+/-)	16-Feb-21	22-Feb-21	19-Feb-21	Change
BLANDH21	Mar 2021	6,092	180,619	0.59 %	179,558	0.10 %	179,381	0.28 %	178,883	0.06 %	178,771	1.06	1.05	0.01 0.95 %
SUPERH21	Mar 2021	54,091	172,668	-8.39 %	188,488	-4.11 %	196,557	-0.01 %	196,582	5.80 %	185,802	0.95	0.99	-0.04 -4.0 %
SUPERM21	Jun 2021	6,520	88,825	-0.54 %	89,305	0.00 %	89,305	2.29 %	87,305	7.38 %	81,305	0.95	0.99	-0.04 -4.0 %
BLANDM21	Jun 2021	3,552	80,722	-4.10 %	84,175	0.00 %	84,176	0.00 %	84,175	0.00 %	84,174	1.07	1.04	0.03 2.88 %
AAVH21	Mar 2021	8,740	52,284	-9.00 %	57,457	-0.23 %	57,589	1.71 %	56,623	1.70 %	55,679	2.51	2.49	0.02 0.8 %
TKNM21	Jun 2021	10,747	48,734	-4.92 %	51,257	0.00 %	51,257	2.20 %	50,156	15.96 %	43,253	10.49	11.15	-0.7 -5.9 %
KTCH21	Mar 2021	1,446	46,209	-1.91 %	47,108	-0.52 %	47,356	-0.20 %	47,449	-0.23 %	47,560	62.48	64.80	-2 -3.6 %
GUNKULH21	Mar 2021	505	40,068	1.26 %	39,571	1.28 %	39,072	-1.27 %	39,575	0.00 %	39,574	2.60	2.59	0.01 0.39 %
TMBH21	Mar 2021	6,432	38,128	-2.40 %	39,066	-11.66 %	44,223	-0.62 %	44,499	6.20 %	41,901	1.10	1.14	-0.04 -3.5 %
BTSM21	Jun 2021	900	37,365	2.47 %	36,465	-0.54 %	36,664	-0.52 %	36,854	0.27 %	36,754	9.16	9.40	-0.2 -2.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	48.00	4.75	10.98
PSL	10.40	0.85	8.90
M	54.25	2.50	4.83
TU	13.90	0.40	2.96
BLAND	1.08	0.03	2.86
BLA	24.40	0.50	2.09
PSH	12.60	0.20	1.61
TTA	7.00	0.10	1.45
GLOBAL	20.40	0.20	0.99
RS	25.75	0.25	0.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.10	-1.10	-9.82
PTG	18.30	-1.20	-6.15
DELTA	400.00	-24.00	-5.66
ICHI	11.70	-0.70	-5.65
BEAUTY	1.62	-0.08	-4.71
KKP	58.75	-2.75	-4.47
CBG	132.50	-6.00	-4.33
JMT	39.25	-1.75	-4.27
SUPER	0.93	-0.04	-4.12
KCE	56.50	-2.25	-3.83

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
22/02/2021	60,575	66,963	-6,388	42,500	34,993	7,507	82,264	83,383	-1,119	185,339	367,199

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2021	23,544	20,737	2,807	8,387	6,500	1,887	19,455	24,149	-4,694	51,386	45,387

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2021	0	0	0	6,478	966	5,512	1,598	7,110	-5,512	8,076	65,722