

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Feb-21	22-Feb-21	Change	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21
S50G21	Feb 2021	931.00	918.50	12.5 1.36 %	88	7.32 %	82	-12.77 %	94	-10.48 %	105	7.14 %	98
S50H21	Mar 2021	926.40	913.10	13.3 1.46 %	312,951	-2.45 %	320,821	2.68 %	312,449	1.29 %	308,455	1.20 %	304,809
S50J21	Apr 2021	928.00	910.30	17.7 1.94 %	107	21.59 %	88	6.02 %	83	2.47 %	81	2.53 %	79
S50M21	Jun 2021	921.70	908.60	13.1 1.44 %	30,984	-4.51 %	32,447	2.45 %	31,670	1.79 %	31,114	4.18 %	29,866
S50U21	Sep 2021	919.30	906.20	13.1 1.45 %	9,568	2.28 %	9,355	0.10 %	9,346	-0.90 %	9,431	1.23 %	9,316
S50Z21	Dec 2021	919.40	906.90	12.5 1.38 %	4,306	-2.27 %	4,406	4.26 %	4,226	1.05 %	4,182	1.11 %	4,136

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Feb-21	22-Feb-21	Change	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21
TMBH21	Mar 2021	13,123	1.12	1.10	0.02 1.82 %	39,548	3.72 %	38,128	-2.40 %	39,066	-11.66 %	44,223	-0.62 %	44,499
AAVH21	Mar 2021	10,369	2.69	2.51	0.18 7.17 %	47,308	-9.52 %	52,284	-9.00 %	57,457	-0.23 %	57,589	1.71 %	56,623
BANPUZ21	Dec 2021	10,000	10.63	10.72	-0.09 -0.84 %	1,509	-86.89 %	11,509	0.00 %	11,509	0.03 %	11,506	0.00 %	11,506
STAH21	Mar 2021	6,914	45.75	46.77	-1.02 -2.18 %	4,498	-39.81 %	7,473	27.77 %	5,849	-2.82 %	6,019	-1.49 %	6,110
BANPUH21	Mar 2021	5,187	11.03	11.12	-0.09 -0.81 %	9,425	33.57 %	7,056	-1.37 %	7,154	-13.24 %	8,246	-30.05 %	11,789
CHGM21	Jun 2021	4,500	2.57	2.54	0.03 1.18 %	30,503	17.31 %	26,003	-11.86 %	29,503	7.27 %	27,503	37.49 %	20,003
AAVM21	Jun 2021	4,212	2.64	2.51	0.13 5.18 %	13,569	14.25 %	11,877	-7.73 %	12,872	-3.74 %	13,372	0.04 %	13,367
WHAH21	Mar 2021	3,688	3.20	3.08	0.12 3.90 %	20,110	-7.22 %	21,674	4.68 %	20,705	-2.54 %	21,244	-2.36 %	21,758
BANPUM21	Jun 2021	3,523	10.90	10.99	-0.09 -0.82 %	7,915	-15.89 %	9,410	0.00 %	9,410	27.02 %	7,408	0.01 %	7,407
PSLH21	Mar 2021	3,127	11.10	10.33	0.77 7.45 %	862	-77.38 %	3,811	-22.05 %	4,889	8.84 %	4,492	49.04 %	3,014

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	(+/-)	17-Feb-21	23-Feb-21	22-Feb-21	Change
BLANDH21	Mar 2021	1,145	180,601	-0.01 %	180,619	0.59 %	179,558	0.10 %	179,381	0.28 %	178,883	1.06	1.06	0 0 %
SUPERH21	Mar 2021	3,026	169,667	-1.74 %	172,668	-8.39 %	188,488	-4.11 %	196,557	-0.01 %	196,582	0.95	0.95	0 0 %
SUPERM21	Jun 2021	2,000	86,825	-2.25 %	88,825	-0.54 %	89,305	0.00 %	89,305	2.29 %	87,305	0.95	0.95	0 0 %
BLANDM21	Jun 2021	504	81,225	0.62 %	80,722	-4.10 %	84,175	0.00 %	84,176	0.00 %	84,175	1.07	1.07	0 0 %
TKNM21	Jun 2021	11	48,742	0.02 %	48,734	-4.92 %	51,257	0.00 %	51,257	2.20 %	50,156	10.34	10.49	-0.2 -1.4 %
AAVH21	Mar 2021	10,369	47,308	-9.52 %	52,284	-9.00 %	57,457	-0.23 %	57,589	1.71 %	56,623	2.69	2.51	0.2 7.17 %
KTCH21	Mar 2021	66	46,234	0.05 %	46,209	-1.91 %	47,108	-0.52 %	47,356	-0.20 %	47,449	63.45	62.48	1 1.55 %
GUNKULH21	Mar 2021	1,000	40,068	0.00 %	40,068	1.26 %	39,571	1.28 %	39,072	-1.27 %	39,575	2.55	2.60	-0.05 -1.9 %
TMBH21	Mar 2021	13,123	39,548	3.72 %	38,128	-2.40 %	39,066	-11.66 %	44,223	-0.62 %	44,499	1.12	1.10	0.02 1.82 %
BTSM21	Jun 2021	1,920	37,485	0.32 %	37,365	2.47 %	36,465	-0.54 %	36,664	-0.52 %	36,854	9.40	9.16	0.2 2.62 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	33.00	2.75	9.09
MAJOR	20.40	1.60	8.51
THCOM	9.65	0.70	7.82
PSL	11.20	0.80	7.69
MINT	31.00	2.00	6.90
AAV	2.70	0.16	6.30
SPRC	9.45	0.55	6.18
ERW	4.60	0.26	5.99
BA	7.45	0.40	5.67
CPN	53.50	2.75	5.42

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.06	-0.02	-1.85
BANPU	11.00	-0.20	-1.79
STA	47.25	-0.75	-1.56
HMPRO	13.20	-0.20	-1.49
HANA	49.50	-0.75	-1.49
UNIQ	4.36	-0.06	-1.36
TRUE	3.14	-0.04	-1.26
ADVANC	166.00	-2.00	-1.19
BPP	19.60	-0.20	-1.01
KCE	56.00	-0.50	-0.88

## 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
23/02/2021	99,699	71,958	27,741	39,868	45,041	-5,173	92,029	114,597	-22,568	231,596	358,004

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2021	19,940	15,822	4,118	6,179	7,039	-860	17,893	21,151	-3,258	44,012	42,781

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2021	0	0	0	621	1,102	-481	1,623	1,142	481	2,244	64,643