

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Feb-21	23-Feb-21	Change	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21
S50H21	Mar 2021	924.60	926.40	-1.8 -0.19 %	300,653	-3.93 %	312,951	-2.45 %	320,821	2.68 %	312,449	1.29 %	308,455
S50J21	Apr 2021	920.60	928.00	-7.4 -0.8 %	111	3.74 %	107	21.59 %	88	6.02 %	83	2.47 %	81
S50M21	Jun 2021	920.20	921.70	-1.5 -0.16 %	29,259	-5.57 %	30,984	-4.51 %	32,447	2.45 %	31,670	1.79 %	31,114
S50U21	Sep 2021	917.50	919.30	-1.8 -0.2 %	9,439	-1.35 %	9,568	2.28 %	9,355	0.10 %	9,346	-0.90 %	9,431
S50Z21	Dec 2021	918.00	919.40	-1.4 -0.15 %	4,389	1.93 %	4,306	-2.27 %	4,406	4.26 %	4,226	1.05 %	4,182

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Feb-21	23-Feb-21	Change	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21
AAVH21	Mar 2021	9,523	2.70	2.69	0.01 0.37 %	39,313	-16.90 %	47,308	-9.52 %	52,284	-9.00 %	57,457	-0.23 %	57,589
STAH21	Mar 2021	8,186	47.47	45.75	1.72 3.76 %	4,764	5.91 %	4,498	-39.81 %	7,473	27.77 %	5,849	-2.82 %	6,019
ERWM21	Jun 2021	7,204	4.01	4.61	-0.60 13.02 %	2,012	-52.23 %	4,212	13.47 %	3,712	0.00 %	3,712	0.00 %	3,712
AAVM21	Jun 2021	6,261	2.67	2.64	0.03 1.14 %	9,422	-30.56 %	13,569	14.25 %	11,877	-7.73 %	12,872	-3.74 %	13,372
ERWH21	Mar 2021	5,516	3.91	4.62	-0.71 15.37 %	4,169	667.77 %	543	0.18 %	542	-64.90 %	1,544	0.06 %	1,543
TTAM21	Jun 2021	5,508	7.53	7.17	0.36 5.02 %	3,302	-47.63 %	6,305	8.63 %	5,804	35.04 %	4,298	30.88 %	3,284
IRPCH21	Mar 2021	5,208	3.41	3.50	-0.09 -2.57 %	31,522	-1.63 %	32,045	-0.44 %	32,186	-6.51 %	34,427	2.95 %	33,439
RSH21	Mar 2021	4,166	24.51	25.26	-0.75 -2.97 %	8,616	7.40 %	8,022	-1.23 %	8,122	1.27 %	8,020	-1.23 %	8,120
PTTGCH21	Mar 2021	3,901	62.30	62.81	-0.51 -0.81 %	5,001	189.75 %	1,726	-30.40 %	2,480	-24.04 %	3,265	-10.08 %	3,631
PSLM21	Jun 2021	2,613	11.24	11.11	0.13 1.17 %	773	-38.65 %	1,260	-44.25 %	2,260	-30.67 %	3,260	-12.88 %	3,742

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	(+/-)	18-Feb-21	24-Feb-21	23-Feb-21	Change
BLANDH21	Mar 2021	2,423	182,314	0.95 %	180,601	-0.01 %	180,619	0.59 %	179,558	0.10 %	179,381	1.06	1.06	0 0 %
SUPERH21	Mar 2021	206	169,590	-0.05 %	169,667	-1.74 %	172,668	-8.39 %	188,488	-4.11 %	196,557	0.95	0.95	0 0 %
SUPERM21	Jun 2021	0	86,825	0.00 %	86,825	-2.25 %	88,825	-0.54 %	89,305	0.00 %	89,305	0.95	0.95	0 0 %
BLANDM21	Jun 2021	1	81,226	0.00 %	81,225	0.62 %	80,722	-4.10 %	84,175	0.00 %	84,176	1.07	1.07	0 0 %
TKNM21	Jun 2021	629	49,354	1.26 %	48,742	0.02 %	48,734	-4.92 %	51,257	0.00 %	51,257	10.00	10.34	-0.3 -3.3 %
KTCH21	Mar 2021	17	46,229	-0.01 %	46,234	0.05 %	46,209	-1.91 %	47,108	-0.52 %	47,356	63.74	63.45	0.3 0.46 %
GUNKULH21	Mar 2021	1,000	40,068	0.00 %	40,068	0.00 %	40,068	1.26 %	39,571	1.28 %	39,072	2.57	2.55	0.02 0.78 %
AAVH21	Mar 2021	9,523	39,313	-16.90 %	47,308	-9.52 %	52,284	-9.00 %	57,457	-0.23 %	57,589	2.70	2.69	0.01 0.37 %
TMBH21	Mar 2021	1,680	39,070	-1.21 %	39,548	3.72 %	38,128	-2.40 %	39,066	-11.66 %	44,223	1.12	1.12	0 0 %
BTSM21	Jun 2021	400	37,585	0.27 %	37,485	0.32 %	37,365	2.47 %	36,465	-0.54 %	36,664	9.46	9.40	0.06 0.64 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	50.50	3.25	6.88
BJC	35.25	2.25	6.82
S	1.70	0.09	5.59
TTA	7.55	0.35	4.86
TTCL	5.90	0.25	4.42
COM7	47.50	2.00	4.40
CKP	4.36	0.16	3.81
PRM	8.10	0.25	3.18
MAJOR	21.00	0.60	2.94
CBG	135.50	3.50	2.65

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	3.92	-0.68	-14.78
KCE	52.75	-3.25	-5.80
GFPT	11.90	-0.60	-4.80
BPP	18.90	-0.70	-3.57
IRPC	3.38	-0.10	-2.87
ICHI	11.50	-0.30	-2.54
HANA	48.25	-1.25	-2.53
PTT	39.50	-1.00	-2.47
TOA	31.25	-0.75	-2.34
PTTGC	62.75	-1.25	-1.95

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
24/02/2021	68,047	76,476	-8,429	40,248	34,088	6,160	98,242	95,973	2,269	206,537	343,926

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2021	16,057	13,090	2,967	6,462	6,115	347	13,364	16,678	-3,314	35,883	43,026

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2021	0	0	0	1,602	386	1,216	474	1,690	-1,216	2,076	64,737