

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Feb-21	24-Feb-21	Change	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21
S50H21	Mar 2021	927.70	924.60	3.1 0.34 %	303,965	1.10 %	300,653	-3.93 %	312,951	-2.45 %	320,821	2.68 %	312,449
S50J21	Apr 2021	921.60	920.60	1 0.11 %	105	-5.41 %	111	3.74 %	107	21.59 %	88	6.02 %	83
S50K21	May 2021	924.50	921.80	2.7 0.29 %	6	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M21	Jun 2021	923.30	920.20	3.1 0.34 %	29,607	1.19 %	29,259	-5.57 %	30,984	-4.51 %	32,447	2.45 %	31,670
S50U21	Sep 2021	921.00	917.50	3.5 0.38 %	9,567	1.36 %	9,439	-1.35 %	9,568	2.28 %	9,355	0.10 %	9,346
S50Z21	Dec 2021	921.30	918.00	3.3 0.36 %	4,312	-1.75 %	4,389	1.93 %	4,306	-2.27 %	4,406	4.26 %	4,226

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Feb-21	24-Feb-21	Change	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21
GUNKULH21	Mar 2021	15,025	2.69	2.57	0.12 4.67 %	31,064	-22.47 %	40,068	0.00 %	40,068	0.00 %	40,068	1.26 %	39,571
TMBH21	Mar 2021	9,400	1.14	1.12	0.02 1.79 %	45,789	17.20 %	39,070	-1.21 %	39,548	3.72 %	38,128	-2.40 %	39,066
BEAUTYU21	Sep 2021	6,000	1.72	1.61	0.11 6.83 %	6,031	354.84 %	31	0.00 %	31	0.00 %	31	0.00 %	31
ICHIH21	Mar 2021	5,862	12.35	11.50	0.85 7.39 %	11,863	6.96 %	11,091	9.83 %	10,098	-0.04 %	10,102	-26.58 %	13,760
TTAM21	Jun 2021	5,501	7.20	7.53	-0.33 -4.38 %	3,303	0.03 %	3,302	-47.63 %	6,305	8.63 %	5,804	35.04 %	4,298
CHGM21	Jun 2021	5,500	2.59	2.58	0.01 0.39 %	36,503	17.74 %	31,003	1.64 %	30,503	17.31 %	26,003	-11.86 %	29,503
STAH21	Mar 2021	5,182	50.40	47.47	2.93 6.17 %	4,364	-8.40 %	4,764	5.91 %	4,498	-39.81 %	7,473	27.77 %	5,849
BEAUTYH21	Mar 2021	5,035	1.75	1.64	0.11 6.71 %	14,333	25.37 %	11,433	-0.03 %	11,436	9.53 %	10,441	2.31 %	10,205
PTTGCH21	Mar 2021	3,797	62.75	62.30	0.45 0.72 %	1,597	-68.07 %	5,001	189.75 %	1,726	-30.40 %	2,480	-24.04 %	3,265
CPFH21	Mar 2021	3,671	29.02	29.00	0.02 0.07 %	29,516	-3.91 %	30,717	-0.31 %	30,814	2.89 %	29,949	-1.93 %	30,537

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	(+/-)	19-Feb-21	25-Feb-21	24-Feb-21	Change
BLANDH21	Mar 2021	3,045	180,345	-1.08 %	182,314	0.95 %	180,601	-0.01 %	180,619	0.59 %	179,558	1.07	1.06	0.01 0.94 %
SUPERH21	Mar 2021	3,106	166,524	-1.81 %	169,590	-0.05 %	169,667	-1.74 %	172,668	-8.39 %	188,488	0.95	0.95	0 0 %
SUPERM21	Jun 2021	1,550	88,325	1.73 %	86,825	0.00 %	86,825	-2.25 %	88,825	-0.54 %	89,305	0.95	0.95	0 0 %
BLANDM21	Jun 2021	1,001	82,227	1.23 %	81,226	0.00 %	81,225	0.62 %	80,722	-4.10 %	84,175	1.08	1.07	0.01 0.93 %
TKNM21	Jun 2021	2	49,354	0.00 %	49,354	1.26 %	48,742	0.02 %	48,734	-4.92 %	51,257	10.02	10.00	0.02 0.2 %
KTCH21	Mar 2021	419	46,331	0.22 %	46,229	-0.01 %	46,234	0.05 %	46,209	-1.91 %	47,108	63.28	63.74	-0.5 -0.7 %
TMBH21	Mar 2021	9,400	45,789	17.20 %	39,070	-1.21 %	39,548	3.72 %	38,128	-2.40 %	39,066	1.14	1.12	0.02 1.79 %
BTSM21	Jun 2021	2,107	38,992	3.74 %	37,585	0.27 %	37,485	0.32 %	37,365	2.47 %	36,465	9.65	9.46	0.2 2.01 %
AAVH21	Mar 2021	1,755	38,019	-3.29 %	39,313	-16.90 %	47,308	-9.52 %	52,284	-9.00 %	57,457	2.65	2.70	-0.05 -1.9 %
RSM21	Jun 2021	900	37,063	1.93 %	36,363	1.97 %	35,662	0.00 %	35,662	0.00 %	35,662	24.96	24.47	0.5 2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	51.25	3.75	7.89
ICHI	12.30	0.80	6.96
STA	54.00	3.50	6.93
BEAUTY	1.75	0.11	6.71
BANPU	11.50	0.70	6.48
BJC	37.25	2.00	5.67
PLANB	6.70	0.35	5.51
PTG	19.40	1.00	5.43
GUNKUL	2.72	0.14	5.43
TISCO	95.00	4.75	5.26

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	20.10	-0.90	-4.29
TTA	7.25	-0.30	-3.97
GULF	33.25	-1.00	-2.92
PSL	11.00	-0.30	-2.65
PRM	7.90	-0.20	-2.47
BLA	24.90	-0.60	-2.35
S	1.66	-0.04	-2.35
AAV	2.62	-0.06	-2.24
EA	62.50	-1.25	-1.96
RATCH	51.25	-1.00	-1.91

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
25/02/2021	75,210	92,970	-17,760	39,394	34,978	4,416	104,266	90,922	13,344	218,870	347,562

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/02/2021	28,046	26,016	2,030	8,066	8,790	-724	26,502	27,808	-1,306	62,614	42,338

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/02/2021	0	0	0	2,479	1,056	1,423	3,705	5,128	-1,423	6,184	62,273