

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Mar-21	25-Feb-21	Change	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21
S50H21	Mar 2021	929.70	927.70	2 0.22 %	307,953	1.31 %	303,965	1.10 %	300,653	-3.93 %	312,951	-2.45 %	320,821
S50J21	Apr 2021	925.00	921.60	3.4 0.37 %	131	24.76 %	105	-5.41 %	111	3.74 %	107	21.59 %	88
S50K21	May 2021	924.50	924.50	0 0 %	9	50.00 %	6	0.00 %	0	0.00 %	0	0.00 %	0
S50M21	Jun 2021	925.10	923.30	1.8 0.19 %	30,233	2.11 %	29,607	1.19 %	29,259	-5.57 %	30,984	-4.51 %	32,447
S50U21	Sep 2021	922.80	921.00	1.8 0.2 %	9,396	-1.79 %	9,567	1.36 %	9,439	-1.35 %	9,568	2.28 %	9,355
S50Z21	Dec 2021	923.20	921.30	1.9 0.21 %	4,357	1.04 %	4,312	-1.75 %	4,389	1.93 %	4,306	-2.27 %	4,406

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Mar-21	25-Feb-21	Change	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21
SUPERM21	Jun 2021	116,200	0.91	0.95	-0.04 -4.21 %	27,125	-69.29 %	88,325	1.73 %	86,825	0.00 %	86,825	-2.25 %	88,825
SUPERH21	Mar 2021	49,626	0.91	0.95	-0.04 -4.21 %	121,540	-27.01 %	166,524	-1.81 %	169,590	-0.05 %	169,667	-1.74 %	172,668
BEAUTYH21	Mar 2021	25,915	1.84	1.75	0.09 5.14 %	17,464	21.84 %	14,333	25.37 %	11,433	-0.03 %	11,436	9.53 %	10,441
GUNKULH21	Mar 2021	12,526	2.76	2.69	0.07 2.60 %	22,568	-27.35 %	31,064	-22.47 %	40,068	0.00 %	40,068	0.00 %	40,068
CHGM21	Jun 2021	12,201	2.65	2.59	0.06 2.32 %	43,703	19.72 %	36,503	17.74 %	31,003	1.64 %	30,503	17.31 %	26,003
SIRIM21	Jun 2021	12,191	0.83	0.82	0.01 1.22 %	3,972	-74.88 %	15,811	0.00 %	15,811	0.11 %	15,793	0.00 %	15,793
GUNKULM21	Jun 2021	9,006	2.67	2.66	0.01 0.38 %	16,073	77.27 %	9,067	12.45 %	8,063	0.01 %	8,062	0.00 %	8,062
CHGH21	Mar 2021	8,154	2.66	2.60	0.06 2.31 %	16,932	-8.08 %	18,420	8.87 %	16,920	-0.01 %	16,921	-5.58 %	17,921
ICHIH21	Mar 2021	7,209	13.22	12.35	0.87 7.04 %	14,934	25.89 %	11,863	6.96 %	11,091	9.83 %	10,098	-0.04 %	10,102
WHAH21	Mar 2021	7,049	3.28	3.20	0.08 2.50 %	16,860	-24.44 %	22,313	6.91 %	20,871	3.78 %	20,110	-7.22 %	21,674

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	(+/-)	22-Feb-21	01-Mar-21	25-Feb-21	Change
BLANDH21	Mar 2021	586	179,892	-0.25 %	180,345	-1.08 %	182,314	0.95 %	180,601	-0.01 %	180,619	1.08	1.07	0.01 0.93 %
SUPERH21	Mar 2021	49,626	121,540	-27.01 %	166,524	-1.81 %	169,590	-0.05 %	169,667	-1.74 %	172,668	0.91	0.95	-0.04 -4.2 %
BLANDM21	Jun 2021	3	82,228	0.00 %	82,227	1.23 %	81,226	0.00 %	81,225	0.62 %	80,722	1.09	1.08	0.01 0.93 %
TKNM21	Jun 2021	10	49,358	0.01 %	49,354	0.00 %	49,354	1.26 %	48,742	0.02 %	48,734	10.04	10.02	0.02 0.2 %
KTCH21	Mar 2021	479	45,880	-0.97 %	46,331	0.22 %	46,229	-0.01 %	46,234	0.05 %	46,209	65.65	63.28	2.4 3.75 %
CHGM21	Jun 2021	12,201	43,703	19.72 %	36,503	17.74 %	31,003	1.64 %	30,503	17.31 %	26,003	2.65	2.59	0.06 2.32 %
TMBH21	Mar 2021	4,559	43,683	-4.60 %	45,789	17.20 %	39,070	-1.21 %	39,548	3.72 %	38,128	1.14	1.14	0 0 %
BTSM21	Jun 2021	1,511	39,403	1.05 %	38,992	3.74 %	37,585	0.27 %	37,485	0.32 %	37,365	9.35	9.65	-0.3 -3.1 %
AAVH21	Mar 2021	1,994	38,298	0.73 %	38,019	-3.29 %	39,313	-16.90 %	47,308	-9.52 %	52,284	2.67	2.65	0.02 0.75 %
TMBM21	Jun 2021	765	37,091	1.94 %	36,384	0.96 %	36,037	-0.02 %	36,044	-2.66 %	37,030	1.11	1.12	-0.01 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	13.20	0.90	7.32
SAWAD	67.00	4.00	6.35
BEAUTY	1.86	0.11	6.29
PLANB	7.05	0.35	5.22
KTC	66.00	2.50	3.94
AMATA	18.60	0.70	3.91
TCAP	33.75	1.25	3.85
TRUE	3.26	0.12	3.82
PSL	11.40	0.40	3.64
BCH	14.30	0.50	3.62

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	51.00	-3.00	-5.56
DELTA	379.00	-21.00	-5.25
ERW	3.96	-0.16	-3.88
PRM	7.60	-0.30	-3.80
SUPER	0.90	-0.03	-3.23
COM7	49.75	-1.50	-2.93
TVO	33.25	-1.00	-2.92
PTTEP	112.50	-2.50	-2.17
BGRIM	47.00	-1.00	-2.08
ITD	1.10	-0.02	-1.79

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
01/03/2021	91,022	78,479	12,543	28,831	31,857	-3,026	72,156	81,673	-9,517	192,009	352,079

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2021	26,638	33,486	-6,848	11,403	13,586	-2,183	34,848	25,817	9,031	72,889	45,326

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2021	0	0	0	4,513	4,569	-56	10,468	10,412	56	14,981	58,132