

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Mar-21	01-Mar-21	Change	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21
S50H21	Mar 2021	929.00	929.70	-0.7 -0.08 %	295,109	-4.17 %	307,953	1.31 %	303,965	1.10 %	300,653	-3.93 %	312,951
S50J21	Apr 2021	923.90	925.00	-1.1 -0.12 %	126	-3.82 %	131	24.76 %	105	-5.41 %	111	3.74 %	107
S50M21	Jun 2021	924.60	925.10	-0.5 -0.05 %	30,153	-0.26 %	30,233	2.11 %	29,607	1.19 %	29,259	-5.57 %	30,984
S50U21	Sep 2021	922.20	922.80	-0.6 -0.07 %	9,472	0.81 %	9,396	-1.79 %	9,567	1.36 %	9,439	-1.35 %	9,568
S50Z21	Dec 2021	922.80	923.20	-0.4 -0.04 %	4,522	3.79 %	4,357	1.04 %	4,312	-1.75 %	4,389	1.93 %	4,306

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Mar-21	01-Mar-21	Change	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21
CHGM21	Jun 2021	7,202	2.69	2.65	0.04 1.51 %	50,904	16.48 %	43,703	19.72 %	36,503	17.74 %	31,003	1.64 %	30,503
STAH21	Mar 2021	5,785	47.79	48.30	-0.51 -1.06 %	4,411	1.43 %	4,349	-0.34 %	4,364	-8.40 %	4,764	5.91 %	4,498
PTGH21	Mar 2021	4,883	20.01	19.03	0.98 5.15 %	6,939	5.09 %	6,603	-4.76 %	6,933	3.00 %	6,731	3.79 %	6,485
IRPCH21	Mar 2021	4,821	3.42	3.51	-0.09 -2.56 %	32,940	-1.14 %	33,321	5.97 %	31,443	-0.25 %	31,522	-1.63 %	32,045
QHM21	Jun 2021	4,715	2.45	2.34	0.11 4.70 %	17,741	-20.98 %	22,451	-10.20 %	25,001	-6.21 %	26,656	-2.02 %	27,206
PTGM21	Jun 2021	4,706	19.90	19.01	0.89 4.68 %	7,719	15.54 %	6,681	5.48 %	6,334	-8.65 %	6,934	4.52 %	6,634
AAVH21	Mar 2021	4,216	2.66	2.67	-0.01 -0.37 %	36,299	-5.22 %	38,298	0.73 %	38,019	-3.29 %	39,313	-16.90 %	47,308
COM7U21	Sep 2021	4,094	52.15	48.38	3.77 7.79 %	2,706	-43.07 %	4,753	6.74 %	4,453	-2.20 %	4,553	-14.19 %	5,306
ICHIH21	Mar 2021	4,056	13.95	13.22	0.73 5.52 %	16,906	13.20 %	14,934	25.89 %	11,863	6.96 %	11,091	9.83 %	10,098
GUNKULH21	Mar 2021	3,241	2.75	2.76	-0.01 -0.36 %	20,609	-8.68 %	22,568	-27.35 %	31,064	-22.47 %	40,068	0.00 %	40,068

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	(+/-)	23-Feb-21	02-Mar-21	01-Mar-21	Change
BLANDH21	Mar 2021	1,031	178,890	-0.56 %	179,892	-0.25 %	180,345	-1.08 %	182,314	0.95 %	180,601	1.08	1.08	0 0 %
SUPERH21	Mar 2021	3,058	122,540	0.82 %	121,540	-27.01 %	166,524	-1.81 %	169,590	-0.05 %	169,667	0.92	0.91	0.01 1.1 %
BLANDM21	Jun 2021	1	82,229	0.00 %	82,228	0.00 %	82,227	1.23 %	81,226	0.00 %	81,225	1.09	1.09	0 0 %
CHGM21	Jun 2021	7,202	50,904	16.48 %	43,703	19.72 %	36,503	17.74 %	31,003	1.64 %	30,503	2.69	2.65	0.04 1.51 %
TKNM21	Jun 2021	1,020	49,370	0.02 %	49,358	0.01 %	49,354	0.00 %	49,354	1.26 %	48,742	9.90	10.04	-0.1 -1.4 %
KTCH21	Mar 2021	251	45,656	-0.49 %	45,880	-0.97 %	46,331	0.22 %	46,229	-0.01 %	46,234	66.80	65.65	1.2 1.75 %
TMBH21	Mar 2021	1,398	42,803	-2.01 %	43,683	-4.60 %	45,789	17.20 %	39,070	-1.21 %	39,548	1.13	1.14	-0.01 -0.9 %
BTSM21	Jun 2021	40	39,443	0.10 %	39,403	1.05 %	38,992	3.74 %	37,585	0.27 %	37,485	9.42	9.35	0.07 0.75 %
TMBM21	Jun 2021	32	37,119	0.08 %	37,091	1.94 %	36,384	0.96 %	36,037	-0.02 %	36,044	1.11	1.11	0 0 %
RSM21	Jun 2021	500	36,513	-0.81 %	36,813	-0.67 %	37,063	1.93 %	36,363	1.97 %	35,662	24.63	25.28	-0.7 -2.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	12.70	1.30	11.40
COM7	54.50	4.75	9.55
BEC	9.25	0.65	7.56
PTG	20.50	1.40	7.33
PLANB	7.50	0.45	6.38
ICHI	13.90	0.70	5.30
ORI	7.20	0.35	5.11
TTA	7.60	0.30	4.11
SAWAD	69.75	2.75	4.10
VGI	7.10	0.25	3.65
OSP	35.50	1.25	3.65

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	48.00	-3.00	-5.88
DELTA	360.00	-19.00	-5.01
TASCO	20.10	-0.90	-4.29
SPRC	9.40	-0.35	-3.59
JAS	2.96	-0.10	-3.27
RS	24.70	-0.80	-3.14
BH	127.00	-4.00	-3.05
MTC	64.50	-1.75	-2.64
CPF	28.25	-0.75	-2.59
BANPU	11.40	-0.30	-2.56

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
02/03/2021	65,662	61,904	3,758	25,868	25,454	414	71,900	76,072	-4,172	163,430	339,391

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/03/2021	21,797	24,133	-2,336	10,944	12,054	-1,110	29,795	26,349	3,446	62,536	48,999

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/03/2021	10	0	10	993	4,136	-3,143	9,494	6,361	3,133	10,497	55,174