

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		03-Mar-21	02-Mar-21	Change		03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21
S50H21	Mar 2021	962.40	929.00	33.4	3.6 %	311,130	5.43 %	295,109	-4.17 %	307,953	1.31 %	303,965	1.10 %	300,653
S50J21	Apr 2021	961.10	923.90	37.2	4.03 %	163	29.37 %	126	-3.82 %	131	24.76 %	105	-5.41 %	111
S50K21	May 2021	959.80	926.50	33.3	3.59 %	20	122.22 %	9	0.00 %	9	50.00 %	6	0.00 %	0
S50M21	Jun 2021	957.60	924.60	33	3.57 %	29,005	-3.81 %	30,153	-0.26 %	30,233	2.11 %	29,607	1.19 %	29,259
S50U21	Sep 2021	955.00	922.20	32.8	3.56 %	9,464	-0.08 %	9,472	0.81 %	9,396	-1.79 %	9,567	1.36 %	9,439
S50Z21	Dec 2021	955.50	922.80	32.7	3.54 %	4,413	-2.41 %	4,522	3.79 %	4,357	1.04 %	4,312	-1.75 %	4,389

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			03-Mar-21	02-Mar-21	Change		03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21
PTTH21	Mar 2021	20,380	40.08	39.20	0.88	2.24 %	26,229	262.73 %	7,231	-1.16 %	7,316	2.80 %	7,117	0.72 %	7,066
TRUEH21	Mar 2021	9,027	3.27	3.18	0.09	2.83 %	23,411	5.52 %	22,187	2.96 %	21,550	-2.39 %	22,078	-2.26 %	22,588
GUNKULM21	Jun 2021	8,675	2.77	2.61	0.16	6.13 %	8,462	-49.59 %	16,787	4.44 %	16,073	77.27 %	9,067	12.45 %	8,063
SUPERM21	Jun 2021	8,000	0.95	0.92	0.03	3.26 %	33,125	22.12 %	27,125	0.00 %	27,125	-69.29 %	88,325	1.73 %	86,825
TMBM21	Jun 2021	6,947	1.14	1.11	0.03	2.70 %	34,706	-6.50 %	37,119	0.08 %	37,091	1.94 %	36,384	0.96 %	36,037
CPFH21	Mar 2021	6,387	29.96	28.58	1.38	4.83 %	26,393	-5.96 %	28,066	-0.43 %	28,188	-4.50 %	29,516	-3.91 %	30,717
BEMM21	Jun 2021	6,128	8.38	8.00	0.38	4.75 %	18,679	37.33 %	13,602	0.16 %	13,580	8.36 %	12,532	20.14 %	10,431
TRUEM21	Jun 2021	5,645	3.30	3.19	0.11	3.45 %	17,081	13.51 %	15,048	0.16 %	15,024	3.54 %	14,510	0.01 %	14,509
TMBH21	Mar 2021	5,628	1.17	1.13	0.04	3.54 %	45,801	7.00 %	42,803	-2.01 %	43,683	-4.60 %	45,789	17.20 %	39,070
GUNKULH21	Mar 2021	5,327	2.88	2.75	0.13	4.73 %	19,504	-5.36 %	20,609	-8.68 %	22,568	-27.35 %	31,064	-22.47 %	40,068

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	(+/-)	24-Feb-21	03-Mar-21	02-Mar-21	Change
BLANDH21	Mar 2021	4,174	179,943	0.59 %	178,890	-0.56 %	179,892	-0.25 %	180,345	-1.08 %	182,314	1.09	1.08	0.01 0.93 %
SUPERH21	Mar 2021	188	122,524	-0.01 %	122,540	0.82 %	121,540	-27.01 %	166,524	-1.81 %	169,590	0.95	0.92	0.03 3.26 %
BLANDM21	Jun 2021	503	82,731	0.61 %	82,229	0.00 %	82,228	0.00 %	82,227	1.23 %	81,226	1.10	1.09	0.01 0.92 %
CHGM21	Jun 2021	2,500	52,404	2.95 %	50,904	16.48 %	43,703	19.72 %	36,503	17.74 %	31,003	2.63	2.69	-0.06 -2.2 %
TKNM21	Jun 2021	14	49,378	0.02 %	49,370	0.02 %	49,358	0.01 %	49,354	0.00 %	49,354	9.99	9.90	0.09 0.91 %
TMBH21	Mar 2021	5,628	45,801	7.00 %	42,803	-2.01 %	43,683	-4.60 %	45,789	17.20 %	39,070	1.17	1.13	0.04 3.54 %
KTCH21	Mar 2021	441	45,252	-0.88 %	45,656	-0.49 %	45,880	-0.97 %	46,331	0.22 %	46,229	68.50	66.80	1.7 2.54 %
BTSM21	Jun 2021	101	39,544	0.26 %	39,443	0.10 %	39,403	1.05 %	38,992	3.74 %	37,585	9.51	9.42	0.09 0.96 %
RSM21	Jun 2021	402	36,715	0.55 %	36,513	-0.81 %	36,813	-0.67 %	37,063	1.93 %	36,363	25.60	24.63	1 3.94 %
AAVH21	Mar 2021	2,135	34,898	-3.86 %	36,299	-5.22 %	38,298	0.73 %	38,019	-3.29 %	39,313	2.75	2.66	0.09 3.38 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	406.00	46.00	12.78
COM7	58.75	4.25	7.80
CPALL	64.50	4.25	7.05
IVL	42.75	2.25	5.56
CPF	29.75	1.50	5.31
RS	26.00	1.30	5.26
BEM	8.35	0.40	5.03
GUNKUL	2.86	0.12	4.38
CBG	143.50	6.00	4.36
VNT	36.25	1.50	4.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.86	-0.10	-3.38
EPG	9.90	-0.30	-2.94
PLANB	7.30	-0.20	-2.67
BCP	28.00	-0.50	-1.75
ICHI	13.70	-0.20	-1.44
VGI	7.00	-0.10	-1.41
TTA	7.50	-0.10	-1.32
BEAUTY	1.83	-0.02	-1.08
QH	2.44	-0.02	-0.81
PSL	12.60	-0.10	-0.79

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
03/03/2021	104,146	82,908	21,238	44,968	56,028	-11,060	107,232	117,410	-10,178	256,346	354,195

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/03/2021	19,909	16,293	3,616	7,801	6,256	1,545	18,894	24,055	-5,161	46,604	45,777

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/03/2021	0	0	0	1,121	1,639	-518	3,369	2,851	518	4,490	54,453