

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		04-Mar-21	03-Mar-21	Change	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	
S50H21	Mar 2021	953.30	962.40	-9.1 -0.95 %	296,224	-4.79 %	311,130	5.43 %	295,109	-4.17 %	307,953	1.31 %	303,965	
S50J21	Apr 2021	950.20	961.10	-10.9 -1.13 %	170	4.29 %	163	29.37 %	126	-3.82 %	131	24.76 %	105	
S50K21	May 2021	950.80	959.80	-9 -0.94 %	30	50.00 %	20	122.22 %	9	0.00 %	9	50.00 %	6	
S50M21	Jun 2021	948.90	957.60	-8.7 -0.91 %	29,538	1.84 %	29,005	-3.81 %	30,153	-0.26 %	30,233	2.11 %	29,607	
S50U21	Sep 2021	946.30	955.00	-8.7 -0.91 %	9,481	0.18 %	9,464	-0.08 %	9,472	0.81 %	9,396	-1.79 %	9,567	
S50Z21	Dec 2021	946.80	955.50	-8.7 -0.91 %	4,451	0.86 %	4,413	-2.41 %	4,522	3.79 %	4,357	1.04 %	4,312	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Mar-21	03-Mar-21	Change	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21
AAVH21	Mar 2021	22,391	2.78	2.75	0.03 1.09 %	19,335	-44.60 %	34,898	-3.86 %	36,299	-5.22 %	38,298	0.73 %	38,019
PTTH21	Mar 2021	20,090	40.08	40.08	0.00 0.00 %	6,903	-73.68 %	26,229	262.73 %	7,231	-1.16 %	7,316	2.80 %	7,117
BEMM21	Jun 2021	13,557	8.58	8.38	0.20 2.39 %	24,187	29.49 %	18,679	37.33 %	13,602	0.16 %	13,580	8.36 %	12,532
BECZ21	Dec 2021	10,800	10.18	9.59	0.59 6.15 %	5,700	-48.65 %	11,100	0.00 %	11,100	0.00 %	11,100	0.00 %	11,100
TMBH21	Mar 2021	10,388	1.16	1.17	-0.01 -0.85 %	55,922	22.10 %	45,801	7.00 %	42,803	-2.01 %	43,683	-4.60 %	45,789
PTGH21	Mar 2021	8,025	20.75	20.12	0.63 3.13 %	4,260	-36.19 %	6,676	-3.79 %	6,939	5.09 %	6,603	-4.76 %	6,933
IRPCH21	Mar 2021	6,571	3.46	3.46	0.00 0.00 %	38,744	14.87 %	33,730	2.40 %	32,940	-1.14 %	33,321	5.97 %	31,443
SUPERM21	Jun 2021	6,074	0.94	0.95	-0.01 -1.05 %	39,132	18.13 %	33,125	22.12 %	27,125	0.00 %	27,125	-69.29 %	88,325
WHAM21	Jun 2021	5,756	3.22	3.28	-0.06 -1.83 %	28,387	24.35 %	22,828	18.63 %	19,243	11.59 %	17,245	7.04 %	16,111
GULFU21	Sep 2021	5,101	34.57	34.12	0.45 1.32 %	8,743	76.91 %	4,942	0.00 %	4,942	2.49 %	4,822	0.02 %	4,821

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	(+/-)	25-Feb-21	04-Mar-21	03-Mar-21	Change
BLANDH21	Mar 2021	2,613	179,499	-0.25 %	179,943	0.59 %	178,890	-0.56 %	179,892	-0.25 %	180,345	1.09	1.09	0 0 %
SUPERH21	Mar 2021	1,085	121,505	-0.83 %	122,524	-0.01 %	122,540	0.82 %	121,540	-27.01 %	166,524	0.95	0.95	0 0 %
BLANDM21	Jun 2021	2	82,733	0.00 %	82,731	0.61 %	82,229	0.00 %	82,228	0.00 %	82,227	1.10	1.10	0 0 %
TMBH21	Mar 2021	10,388	55,922	22.10 %	45,801	7.00 %	42,803	-2.01 %	43,683	-4.60 %	45,789	1.16	1.17	-0.01 -0.9 %
CHGM21	Jun 2021	3,500	53,904	2.86 %	52,404	2.95 %	50,904	16.48 %	43,703	19.72 %	36,503	2.59	2.63	-0.04 -1.5 %
TKNM21	Jun 2021	503	48,880	-1.01 %	49,378	0.02 %	49,370	0.02 %	49,358	0.01 %	49,354	10.27	9.99	0.3 2.8 %
KTCH21	Mar 2021	647	45,232	-0.04 %	45,252	-0.88 %	45,656	-0.49 %	45,880	-0.97 %	46,331	69.49	68.50	1 1.45 %
BTSM21	Jun 2021	2,214	41,154	4.07 %	39,544	0.26 %	39,443	0.10 %	39,403	1.05 %	38,992	9.41	9.51	-0.1 -1.1 %
SUPERM21	Jun 2021	6,074	39,132	18.13 %	33,125	22.12 %	27,125	0.00 %	27,125	-69.29 %	88,325	0.94	0.95	-0.01 -1.1 %
IRPCH21	Mar 2021	6,571	38,744	14.87 %	33,730	2.40 %	32,940	-1.14 %	33,321	5.97 %	31,443	3.46	3.46	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.20	0.90	9.68
TTA	8.20	0.70	9.33
SAWAD	78.50	6.50	9.03
STEC	13.50	0.90	7.14
MTC	71.00	4.25	6.37
CK	16.70	0.90	5.70
BLA	26.75	1.25	4.90
ITD	1.16	0.05	4.50
BPP	19.50	0.80	4.28
MBK	14.90	0.60	4.20

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	55.75	-3.00	-5.11
GLOBAL	20.60	-0.80	-3.74
BGRIM	47.50	-1.50	-3.06
CENTEL	31.75	-1.00	-3.05
VNT	35.25	-1.00	-2.76
EA	63.25	-1.75	-2.69
SPRC	9.35	-0.25	-2.60
MEGA	38.50	-1.00	-2.53
CPF	29.00	-0.75	-2.52
PTT	40.00	-1.00	-2.44

## 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
04/03/2021	69,950	97,201	-27,251	40,360	34,028	6,332	96,812	75,893	20,919	207,122	339,894

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2021	23,007	25,498	-2,491	8,607	7,666	941	29,031	27,481	1,550	60,645	44,880

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2021	0	0	0	221	4,233	-4,012	6,730	2,718	4,012	6,951	51,838