

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Mar-21	04-Mar-21	Change	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21
S50H21	Mar 2021	957.00	953.30	3.7 0.39 %	291,449	-1.61 %	296,224	-4.79 %	311,130	5.43 %	295,109	-4.17 %	307,953
S50J21	Apr 2021	957.20	950.20	7 0.74 %	161	-5.29 %	170	4.29 %	163	29.37 %	126	-3.82 %	131
S50K21	May 2021	954.50	950.80	3.7 0.39 %	26	-13.33 %	30	50.00 %	20	122.22 %	9	0.00 %	9
S50M21	Jun 2021	952.90	948.90	4 0.42 %	31,540	6.78 %	29,538	1.84 %	29,005	-3.81 %	30,153	-0.26 %	30,233
S50U21	Sep 2021	950.00	946.30	3.7 0.39 %	9,496	0.16 %	9,481	0.18 %	9,464	-0.08 %	9,472	0.81 %	9,396
S50Z21	Dec 2021	950.80	946.80	4 0.42 %	4,529	1.75 %	4,451	0.86 %	4,413	-2.41 %	4,522	3.79 %	4,357

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Mar-21	04-Mar-21	Change	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21
WHAH21	Mar 2021	20,599	3.31	3.27	0.04 1.22 %	21,050	36.01 %	15,477	2.55 %	15,092	-7.32 %	16,284	-3.42 %	16,860
TMBH21	Mar 2021	18,819	1.18	1.16	0.02 1.72 %	38,956	-30.34 %	55,922	22.10 %	45,801	7.00 %	42,803	-2.01 %	43,683
TMBM21	Jun 2021	11,439	1.15	1.13	0.02 1.77 %	36,387	3.05 %	35,309	1.74 %	34,706	-6.50 %	37,119	0.08 %	37,091
BEMM21	Jun 2021	11,113	8.55	8.58	-0.03 -0.35 %	27,790	14.90 %	24,187	29.49 %	18,679	37.33 %	13,602	0.16 %	13,580
IRPCM21	Jun 2021	11,089	3.50	3.46	0.04 1.16 %	15,893	53.56 %	10,350	23.85 %	8,357	31.96 %	6,333	8.83 %	5,819
IRPCH21	Mar 2021	8,343	3.51	3.46	0.05 1.45 %	38,463	-0.73 %	38,744	14.87 %	33,730	2.40 %	32,940	-1.14 %	33,321
CHGU21	Sep 2021	8,100	2.57	2.58	-0.01 -0.39 %	11,101	269.91 %	3,001	0.00 %	3,001	0.00 %	3,001	199.80 %	1,001
KTBH21	Mar 2021	5,505	12.25	12.12	0.13 1.07 %	8,739	-21.64 %	11,153	5.14 %	10,608	0.83 %	10,521	-0.03 %	10,524
GULFU21	Sep 2021	5,200	33.90	34.57	-0.67 -1.94 %	5,043	-42.32 %	8,743	76.91 %	4,942	0.00 %	4,942	2.49 %	4,822
STAH21	Mar 2021	4,860	48.15	47.00	1.15 2.45 %	4,214	4.75 %	4,023	-14.73 %	4,718	6.96 %	4,411	1.43 %	4,349

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	(+/-)	01-Mar-21	05-Mar-21	04-Mar-21	Change
BLANDH21	Mar 2021	1,184	179,429	-0.04 %	179,499	-0.25 %	179,943	0.59 %	178,890	-0.56 %	179,892	1.10	1.09	0.01 0.92 %
SUPERH21	Mar 2021	2,056	119,494	-1.66 %	121,505	-0.83 %	122,524	-0.01 %	122,540	0.82 %	121,540	0.95	0.95	0 0 %
BLANDM21	Jun 2021	4,032	86,753	4.86 %	82,733	0.00 %	82,731	0.61 %	82,229	0.00 %	82,228	1.11	1.10	0.01 0.91 %
CHGM21	Jun 2021	1,500	54,404	0.93 %	53,904	2.86 %	52,404	2.95 %	50,904	16.48 %	43,703	2.58	2.59	-0.01 -0.4 %
TKNM21	Jun 2021	1,901	47,480	-2.86 %	48,880	-1.01 %	49,378	0.02 %	49,370	0.02 %	49,358	10.13	10.27	-0.1 -1.4 %
KTCH21	Mar 2021	143	45,124	-0.24 %	45,232	-0.04 %	45,252	-0.88 %	45,656	-0.49 %	45,880	70.00	69.49	0.5 0.73 %
BTSM21	Jun 2021	1,510	40,664	-1.19 %	41,154	4.07 %	39,544	0.26 %	39,443	0.10 %	39,403	9.50	9.41	0.09 0.96 %
TMBH21	Mar 2021	18,819	38,956	-30.34 %	55,922	22.10 %	45,801	7.00 %	42,803	-2.01 %	43,683	1.18	1.16	0.02 1.72 %
IRPCH21	Mar 2021	8,343	38,463	-0.73 %	38,744	14.87 %	33,730	2.40 %	32,940	-1.14 %	33,321	3.51	3.46	0.05 1.45 %
SUPERM21	Jun 2021	2,000	37,132	-5.11 %	39,132	18.13 %	33,125	22.12 %	27,125	0.00 %	27,125	0.95	0.94	0.01 1.06 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	34.00	2.25	7.09
ERW	4.26	0.24	5.97
BAY	35.75	2.00	5.93
PSL	12.90	0.60	4.88
STA	49.00	2.25	4.81
WHAUP	4.30	0.18	4.37
AP	7.85	0.30	3.97
MAJOR	21.50	0.80	3.86
PTTGC	65.50	2.25	3.56
KBANK	149.50	5.00	3.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	13.70	-0.40	-2.84
GULF	33.75	-0.75	-2.17
MBK	14.60	-0.30	-2.01
BANPU	11.20	-0.20	-1.75
CHG	2.60	-0.04	-1.52
STEC	13.30	-0.20	-1.48
AEONTS	208.00	-3.00	-1.42
VNT	34.75	-0.50	-1.42
M	56.75	-0.75	-1.30
SAWAD	77.50	-1.00	-1.27

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
05/03/2021	95,179	105,333	-10,154	67,677	58,224	9,453	129,629	128,928	701	292,485	337,201

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/03/2021	24,698	25,015	-317	9,927	10,051	-124	27,899	27,458	441	62,524	44,401

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/03/2021	0	0	0	268	3,968	-3,700	11,023	7,323	3,700	11,291	51,627