

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Mar-21	05-Mar-21	Change	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21
S50H21	Mar 2021	954.50	957.00	-2.5 -0.26 %	282,839	-2.95 %	291,449	-1.61 %	296,224	-4.79 %	311,130	5.43 %	295,109
S50J21	Apr 2021	953.20	957.20	-4 -0.42 %	145	-9.94 %	161	-5.29 %	170	4.29 %	163	29.37 %	126
S50K21	May 2021	950.90	954.50	-3.6 -0.38 %	30	15.38 %	26	-13.33 %	30	50.00 %	20	122.22 %	9
S50M21	Jun 2021	950.10	952.90	-2.8 -0.29 %	30,720	-2.60 %	31,540	6.78 %	29,538	1.84 %	29,005	-3.81 %	30,153
S50U21	Sep 2021	947.50	950.00	-2.5 -0.26 %	9,533	0.39 %	9,496	0.16 %	9,481	0.18 %	9,464	-0.08 %	9,472
S50Z21	Dec 2021	948.10	950.80	-2.7 -0.28 %	4,688	3.51 %	4,529	1.75 %	4,451	0.86 %	4,413	-2.41 %	4,522

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Mar-21	05-Mar-21	Change	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21
TMBH21	Mar 2021	19,626	1.21	1.18	0.03 2.54 %	42,151	8.20 %	38,956	-30.34 %	55,922	22.10 %	45,801	7.00 %	42,803
CHGM21	Jun 2021	15,051	2.64	2.58	0.06 2.33 %	64,452	18.47 %	54,404	0.93 %	53,904	2.86 %	52,404	2.95 %	50,904
IRPCH21	Mar 2021	14,719	3.55	3.51	0.04 1.14 %	36,546	-4.98 %	38,463	-0.73 %	38,744	14.87 %	33,730	2.40 %	32,940
IRPCM21	Jun 2021	13,250	3.56	3.50	0.06 1.71 %	23,076	45.20 %	15,893	53.56 %	10,350	23.85 %	8,357	31.96 %	6,333
SIRIM21	Jun 2021	11,000	0.83	0.83	0.00 0.00 %	16,120	126.40 %	7,120	-11.12 %	8,011	14.26 %	7,011	40.92 %	4,975
TMBM21	Jun 2021	10,871	1.19	1.15	0.04 3.48 %	36,148	-0.66 %	36,387	3.05 %	35,309	1.74 %	34,706	-6.50 %	37,119
HMPROM21	Jun 2021	6,417	14.00	14.10	-0.10 -0.71 %	7,993	63.93 %	4,876	36.35 %	3,576	6.62 %	3,354	367.13 %	718
PTTM21	Jun 2021	5,292	42.07	41.00	1.07 2.61 %	6,787	104.24 %	3,323	6.27 %	3,127	9.41 %	2,858	5.38 %	2,712
TTAM21	Jun 2021	4,523	8.67	8.18	0.49 5.99 %	4,813	265.73 %	1,316	-43.15 %	2,315	27.90 %	1,810	0.00 %	1,810
BEMM21	Jun 2021	4,071	8.45	8.55	-0.10 -1.17 %	26,843	-3.41 %	27,790	14.90 %	24,187	29.49 %	18,679	37.33 %	13,602

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	(+/-)	02-Mar-21	08-Mar-21	05-Mar-21	Change
BLANDH21	Mar 2021	161	179,379	-0.03 %	179,429	-0.04 %	179,499	-0.25 %	179,943	0.59 %	178,890	1.08	1.10	-0.02 -1.8 %
SUPERH21	Mar 2021	1,254	118,648	-0.71 %	119,494	-1.66 %	121,505	-0.83 %	122,524	-0.01 %	122,540	0.95	0.95	0 0 %
BLANDM21	Jun 2021	1,041	87,773	1.18 %	86,753	4.86 %	82,733	0.00 %	82,731	0.61 %	82,229	1.09	1.11	-0.02 -1.8 %
CHGM21	Jun 2021	15,051	64,452	18.47 %	54,404	0.93 %	53,904	2.86 %	52,404	2.95 %	50,904	2.64	2.58	0.06 2.33 %
TKNM21	Jun 2021	500	47,980	1.05 %	47,480	-2.86 %	48,880	-1.01 %	49,378	0.02 %	49,370	10.05	10.13	-0.08 -0.8 %
KTCH21	Mar 2021	341	45,117	-0.02 %	45,124	-0.24 %	45,232	-0.04 %	45,252	-0.88 %	45,656	68.03	70.00	-2 -2.8 %
TMBH21	Mar 2021	19,626	42,151	8.20 %	38,956	-30.34 %	55,922	22.10 %	45,801	7.00 %	42,803	1.21	1.18	0.03 2.54 %
BTSM21	Jun 2021	705	40,957	0.72 %	40,664	-1.19 %	41,154	4.07 %	39,544	0.26 %	39,443	9.49	9.50	-0.01 -0.1 %
SUPERM21	Jun 2021	4,009	37,141	0.02 %	37,132	-5.11 %	39,132	18.13 %	33,125	22.12 %	27,125	0.95	0.95	0 0 %
RSM21	Jun 2021	300	36,815	-0.27 %	36,915	0.00 %	36,915	0.54 %	36,715	0.55 %	36,513	25.54	25.54	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	83.75	6.25	8.06
TTA	8.70	0.50	6.10
MBK	15.20	0.60	4.11
IVL	44.75	1.75	4.07
CHG	2.70	0.10	3.85
PTT	42.00	1.50	3.70
PTTGC	67.75	2.25	3.44
STEC	13.70	0.40	3.01
SPALI	20.70	0.60	2.99
PTTEP	119.00	3.00	2.59

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	340.00	-32.00	-8.60
HANA	49.25	-3.00	-5.74
EA	59.75	-3.50	-5.53
TTCL	5.60	-0.25	-4.27
MEGA	37.25	-1.25	-3.25
OSP	35.25	-1.00	-2.76
BEAUTY	1.79	-0.05	-2.72
BANPU	10.90	-0.30	-2.68
KCE	54.75	-1.50	-2.67
GPSC	73.50	-2.00	-2.65

## 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
08/03/2021	71,934	70,494	1,440	40,780	39,592	1,188	88,242	90,870	-2,628	200,956	327,955

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2021	26,033	27,291	-1,258	10,109	9,580	529	27,340	26,611	729	63,482	47,825

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2021	0	0	0	1,214	4,657	-3,443	15,063	11,620	3,443	16,277	47,187