

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Mar-21	08-Mar-21	Change	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21
S50H21	Mar 2021	959.20	954.50	4.7 0.49 %	277,926	-1.74 %	282,839	-2.95 %	291,449	-1.61 %	296,224	-4.79 %	311,130
S50J21	Apr 2021	957.90	953.20	4.7 0.49 %	142	-2.07 %	145	-9.94 %	161	-5.29 %	170	4.29 %	163
S50K21	May 2021	955.90	950.90	5 0.53 %	23	-23.33 %	30	15.38 %	26	-13.33 %	30	50.00 %	20
S50M21	Jun 2021	955.20	950.10	5.1 0.54 %	30,950	0.75 %	30,720	-2.60 %	31,540	6.78 %	29,538	1.84 %	29,005
S50U21	Sep 2021	952.40	947.50	4.9 0.52 %	9,505	-0.29 %	9,533	0.39 %	9,496	0.16 %	9,481	0.18 %	9,464
S50Z21	Dec 2021	952.70	948.10	4.6 0.49 %	4,663	-0.53 %	4,688	3.51 %	4,529	1.75 %	4,451	0.86 %	4,413

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Mar-21	08-Mar-21	Change	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21
TMBM21	Jun 2021	15,836	1.18	1.19	-0.01 -0.84 %	44,880	24.16 %	36,148	-0.66 %	36,387	3.05 %	35,309	1.74 %	34,706
BDMSH21	Mar 2021	15,154	21.50	21.10	0.40 1.90 %	16,301	263.13 %	4,489	0.07 %	4,486	-6.19 %	4,782	-37.10 %	7,602
WHAM21	Jun 2021	12,337	3.45	3.27	0.18 5.50 %	34,133	3.16 %	33,088	5.26 %	31,436	10.74 %	28,387	24.35 %	22,828
WHAH21	Mar 2021	9,853	3.48	3.31	0.17 5.14 %	20,021	-11.24 %	22,557	7.16 %	21,050	36.01 %	15,477	2.55 %	15,092
SIRIH21	Mar 2021	7,468	0.89	0.84	0.05 5.95 %	18,104	-28.93 %	25,475	-0.60 %	25,630	-5.02 %	26,986	0.06 %	26,971
BCHH21	Mar 2021	7,335	14.70	14.40	0.30 2.08 %	2,385	-7.38 %	2,575	8.42 %	2,375	0.17 %	2,371	-17.96 %	2,890
SUPERM21	Jun 2021	7,050	0.95	0.95	0.00 0.00 %	44,191	18.98 %	37,141	0.02 %	37,132	-5.11 %	39,132	18.13 %	33,125
HMPROM21	Jun 2021	5,154	14.50	14.00	0.50 3.57 %	4,544	-43.15 %	7,993	63.93 %	4,876	36.35 %	3,576	6.62 %	3,354
SIRIM21	Jun 2021	5,148	0.90	0.83	0.07 8.43 %	13,267	-17.70 %	16,120	126.40 %	7,120	-11.12 %	8,011	14.26 %	7,011
IRPCM21	Jun 2021	5,098	3.56	3.56	0.00 0.00 %	23,133	0.25 %	23,076	45.20 %	15,893	53.56 %	10,350	23.85 %	8,357

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	(+/-)	03-Mar-21	09-Mar-21	08-Mar-21	Change
BLANDH21	Mar 2021	1,001	178,379	-0.56 %	179,379	-0.03 %	179,429	-0.04 %	179,499	-0.25 %	179,943	1.10	1.08	0.02 1.85 %
SUPERH21	Mar 2021	2,071	116,715	-1.63 %	118,648	-0.71 %	119,494	-1.66 %	121,505	-0.83 %	122,524	0.95	0.95	0 0 %
BLANDM21	Jun 2021	501	88,274	0.57 %	87,773	1.18 %	86,753	4.86 %	82,733	0.00 %	82,731	1.10	1.09	0.01 0.92 %
CHGM21	Jun 2021	4,573	63,023	-2.22 %	64,452	18.47 %	54,404	0.93 %	53,904	2.86 %	52,404	2.74	2.64	0.1 3.79 %
TKNM21	Jun 2021	7	47,982	0.00 %	47,980	1.05 %	47,480	-2.86 %	48,880	-1.01 %	49,378	10.02	10.05	-0.03 -0.3 %
KTCH21	Mar 2021	241	44,904	-0.47 %	45,117	-0.02 %	45,124	-0.24 %	45,232	-0.04 %	45,252	68.76	68.03	0.7 1.07 %
TMBM21	Jun 2021	15,836	44,880	24.16 %	36,148	-0.66 %	36,387	3.05 %	35,309	1.74 %	34,706	1.18	1.19	-0.01 -0.8 %
SUPERM21	Jun 2021	7,050	44,191	18.98 %	37,141	0.02 %	37,132	-5.11 %	39,132	18.13 %	33,125	0.95	0.95	0 0 %
TMBH21	Mar 2021	4,448	44,134	4.70 %	42,151	8.20 %	38,956	-30.34 %	55,922	22.10 %	45,801	1.21	1.21	0 0 %
BTSM21	Jun 2021	300	41,057	0.24 %	40,957	0.72 %	40,664	-1.19 %	41,154	4.07 %	39,544	9.24	9.49	-0.3 -2.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	3.50	0.22	6.71
DTAC	33.00	2.00	6.45
BH	136.50	7.00	5.41
ERW	4.52	0.22	5.12
AAV	2.90	0.14	5.07
BEC	10.70	0.50	4.90
AMATA	19.40	0.90	4.86
HMPRO	14.60	0.60	4.29
SIRI	0.91	0.03	3.41
BJC	38.50	1.25	3.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	8.15	-0.70	-7.91
EPG	9.05	-0.55	-5.73
PSL	12.40	-0.40	-3.13
TQM	114.50	-3.50	-2.97
MTC	69.75	-1.75	-2.45
EA	58.50	-1.25	-2.09
SCB	109.50	-2.00	-1.79
SAWAD	82.25	-1.50	-1.79
PTT	41.25	-0.75	-1.79
TTCL	5.50	-0.10	-1.79

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
09/03/2021	61,547	66,317	-4,770	34,913	36,674	-1,761	87,885	81,354	6,531	184,345	323,209

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2021	17,972	16,144	1,828	6,826	5,719	1,107	15,928	18,863	-2,935	40,726	48,871

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2021	0	0	0	1,317	4,229	-2,912	11,168	8,256	2,912	12,485	45,967