

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Mar-21	12-Mar-21	Change	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21
S50H21	Mar 2021	968.90	973.80	-4.9 -0.5 %	263,436	-6.46 %	281,643	1.55 %	277,344	-0.64 %	279,124	0.43 %	277,926
S50J21	Apr 2021	964.00	967.30	-3.3 -0.34 %	144	-5.26 %	152	-3.18 %	157	3.29 %	152	7.04 %	142
S50K21	May 2021	966.50	971.40	-4.9 -0.5 %	35	2.94 %	34	0.00 %	34	13.33 %	30	30.43 %	23
S50M21	Jun 2021	964.60	969.20	-4.6 -0.47 %	35,836	5.44 %	33,987	9.96 %	30,909	3.40 %	29,894	-3.41 %	30,950
S50U21	Sep 2021	961.90	966.30	-4.4 -0.46 %	9,857	-0.23 %	9,880	1.60 %	9,724	0.92 %	9,635	1.37 %	9,505
S50Z21	Dec 2021	962.60	967.30	-4.7 -0.49 %	5,064	5.74 %	4,789	6.95 %	4,478	-0.60 %	4,505	-3.39 %	4,663

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			15-Mar-21	12-Mar-21	Change		15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21
IRPCM21	Jun 2021	22,279	3.71	3.75	-0.04	-1.07%	65,803	-10.61%	73,614	3.07%	71,419	79.85%	39,710	71.66%	23,133
GUNKULM21	Jun 2021	17,683	3.23	3.00	0.23	7.67%	34,386	38.40%	24,846	35.76%	18,301	17.00%	15,642	-2.64%	16,066
GUNKULH21	Mar 2021	9,816	3.38	3.12	0.26	8.33%	15,069	-9.53%	16,657	4.44%	15,949	-0.36%	16,007	-11.07%	17,999
CHGU21	Sep 2021	7,001	2.82	2.76	0.06	2.17%	4,605	-60.32%	11,605	0.01%	11,604	0.00%	11,604	-4.12%	12,102
LHM21	Jun 2021	5,968	8.24	8.39	-0.15	-1.79%	19,652	11.13%	17,684	-18.24%	21,630	-4.33%	22,608	136.58%	9,556
IRPCH21	Mar 2021	5,280	3.69	3.75	-0.06	-1.60%	28,268	-5.12%	29,792	-12.39%	34,007	-4.31%	35,539	-0.08%	35,569
TRUEM21	Jun 2021	4,240	3.33	3.31	0.02	0.60%	15,452	1.51%	15,222	6.75%	14,260	-14.54%	16,686	22.26%	13,648
BANPUH21	Mar 2021	4,147	11.37	10.95	0.42	3.84%	11,549	20.81%	9,560	-0.03%	9,563	0.44%	9,521	-0.04%	9,525
SH21	Mar 2021	4,001	2.06	1.95	0.11	5.64%	14,716	0.01%	14,715	-3.29%	15,215	-18.26%	18,615	3.05%	18,064
BANPUM21	Jun 2021	3,597	11.30	10.85	0.45	4.15%	11,144	4.77%	10,637	-8.53%	11,629	4.63%	11,114	0.05%	11,109

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	15-Mar-21	12-Mar-21	Change	
BLANDH21	Mar 2021	448	175,381	-0.14 %	175,620	-0.07 %	175,737	-2.47 %	180,191	1.02 %	178,379	1.15	1.15	0	0 %
BLANDM21	Jun 2021	3,536	98,897	3.70 %	95,366	1.64 %	93,824	2.20 %	91,802	4.00 %	88,274	1.16	1.15	0.01	0.87 %
SUPERH21	Mar 2021	3,059	82,749	-3.48 %	85,729	-23.95 %	112,724	-0.88 %	113,724	-2.56 %	116,715	0.96	0.97	-0.01	-1.0 %
SUPERM21	Jun 2021	2,000	80,193	2.56 %	78,193	58.96 %	49,191	4.24 %	47,191	6.79 %	44,191	0.96	0.97	-0.01	-1.0 %
CHGM21	Jun 2021	3,005	67,142	1.52 %	66,138	12.83 %	58,618	-3.16 %	60,528	-3.96 %	63,023	2.87	2.83	0.04	1.41 %
IRPCM21	Jun 2021	22,279	65,803	-10.61 %	73,614	3.07 %	71,419	79.85 %	39,710	71.66 %	23,133	3.71	3.75	-0.04	-1.1 %
TKNM21	Jun 2021	0	46,983	0.00 %	46,983	-2.08 %	47,983	0.00 %	47,983	0.00 %	47,982	10.05	10.05	0	0 %
TBM21	Jun 2021	3,252	46,931	-1.91 %	47,844	10.25 %	43,394	5.88 %	40,986	-8.68 %	44,880	1.20	1.20	0	0 %
KTCH21	Mar 2021	21	44,709	-0.03 %	44,723	-0.22 %	44,822	0.01 %	44,819	-0.19 %	44,904	72.61	72.20	0.4	0.57 %
BTSM21	Jun 2021	511	43,927	0.71 %	43,617	4.40 %	41,780	1.47 %	41,176	0.29 %	41,057	9.45	9.45	0	0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	3.40	0.26	8.28
TQM	126.00	7.50	6.33
STA	48.25	2.75	6.04
S	2.06	0.11	5.64
BANPU	11.40	0.50	4.59
PSL	12.00	0.50	4.35
STEC	14.40	0.50	3.60
SGP	11.80	0.40	3.51
BCH	15.00	0.50	3.45
CK	17.50	0.50	2.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	0.91	-0.04	-4.21
CBG	136.00	-5.50	-3.89
BEC	10.00	-0.40	-3.85
AMATA	18.00	-0.50	-2.70
CPN	56.25	-1.25	-2.17
KCE	53.75	-1.00	-1.83
ORI	8.15	-0.15	-1.81
KKP	60.25	-1.00	-1.63
IRPC	3.68	-0.06	-1.60
IVL	46.25	-0.75	-1.60

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
15/03/2021	59,036	73,666	-14,630	36,103	34,639	1,464	90,021	76,855	13,166	185,160	314,372

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/03/2021	19,896	15,734	4,162	5,697	5,306	391	16,899	21,452	-4,553	42,492	41,887

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/03/2021	0	0	0	2,473	3,227	-754	8,322	7,568	754	10,795	52,126