

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		16-Mar-21	15-Mar-21	Change	16-Mar-21	(+/-)	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	
S50H21	Mar 2021	963.50	968.90	-5.4 -0.56 %	265,544	0.80 %	263,436	-6.46 %	281,643	1.55 %	277,344	-0.64 %	279,124	
S50J21	Apr 2021	960.30	964.00	-3.7 -0.38 %	142	-1.39 %	144	-5.26 %	152	-3.18 %	157	3.29 %	152	
S50K21	May 2021	961.00	966.50	-5.5 -0.57 %	45	28.57 %	35	2.94 %	34	0.00 %	34	13.33 %	30	
S50M21	Jun 2021	959.00	964.60	-5.6 -0.58 %	40,062	11.79 %	35,836	5.44 %	33,987	9.96 %	30,909	3.40 %	29,894	
S50U21	Sep 2021	956.20	961.90	-5.7 -0.59 %	10,466	6.18 %	9,857	-0.23 %	9,880	1.60 %	9,724	0.92 %	9,635	
S50Z21	Dec 2021	957.30	962.60	-5.3 -0.55 %	5,150	1.70 %	5,064	5.74 %	4,789	6.95 %	4,478	-0.60 %	4,505	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			16-Mar-21	15-Mar-21	Change		16-Mar-21	(+/-)	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21
GUNKULM21	Jun 2021	43,742	3.40	3.23	0.17	5.26%	33,992	-1.15 %	34,386	38.40 %	24,846	35.76 %	18,301	17.00 %	15,642
IRPCM21	Jun 2021	35,267	3.78	3.71	0.07	1.89%	74,340	12.97 %	65,803	-10.61 %	73,614	3.07 %	71,419	79.85 %	39,710
GUNKULH21	Mar 2021	21,503	3.61	3.38	0.23	6.80%	13,982	-7.21 %	15,069	-9.53 %	16,657	4.44 %	15,949	-0.36 %	16,007
WHAM21	Jun 2021	12,880	3.53	3.43	0.10	2.92%	42,101	-2.78 %	43,306	-2.23 %	44,293	-0.40 %	44,470	3.93 %	42,790
BTSM21	Jun 2021	10,306	9.45	9.45	0.00	0.00%	44,233	0.70 %	43,927	0.71 %	43,617	4.40 %	41,780	1.47 %	41,176
IRPCH21	Mar 2021	9,193	3.78	3.69	0.09	2.44%	28,437	0.60 %	28,268	-5.12 %	29,792	-12.39 %	34,007	-4.31 %	35,539
CHGM21	Jun 2021	9,060	2.86	2.87	-0.01	-0.35%	62,137	-7.45 %	67,142	1.52 %	66,138	12.83 %	58,618	-3.16 %	60,528
SUPERM21	Jun 2021	8,000	0.96	0.96	0.00	0.00%	78,193	-2.49 %	80,193	2.56 %	78,193	58.96 %	49,191	4.24 %	47,191
TRUEM21	Jun 2021	5,023	3.33	3.33	0.00	0.00%	20,452	32.36 %	15,452	1.51 %	15,222	6.75 %	14,260	-14.54 %	16,686
WHAH21	Mar 2021	5,012	3.55	3.46	0.09	2.60%	10,331	-18.94 %	12,745	-4.13 %	13,294	-13.75 %	15,413	7.36 %	14,356

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*16-Mar-21	(+/-)	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	16-Mar-21	15-Mar-21	Change	
BLANDH21	Mar 2021	1,596	173,838	-0.88 %	175,381	-0.14 %	175,620	-0.07 %	175,737	-2.47 %	180,191	1.15	1.15	0	0 %
BLANDM21	Jun 2021	2,061	99,944	1.06 %	98,897	3.70 %	95,366	1.64 %	93,824	2.20 %	91,802	1.16	1.16	0	0 %
SUPERH21	Mar 2021	2,010	80,749	-2.42 %	82,749	-3.48 %	85,729	-23.95 %	112,724	-0.88 %	113,724	0.96	0.96	0	0 %
SUPERM21	Jun 2021	8,000	78,193	-2.49 %	80,193	2.56 %	78,193	58.96 %	49,191	4.24 %	47,191	0.96	0.96	0	0 %
IRPCM21	Jun 2021	35,267	74,340	12.97 %	65,803	-10.61 %	73,614	3.07 %	71,419	79.85 %	39,710	3.78	3.71	0.07	1.89 %
CHGM21	Jun 2021	9,060	62,137	-7.45 %	67,142	1.52 %	66,138	12.83 %	58,618	-3.16 %	60,528	2.86	2.87	-0.01	-0.4 %
TBM21	Jun 2021	3,651	48,664	3.69 %	46,931	-1.91 %	47,844	10.25 %	43,394	5.88 %	40,986	1.21	1.20	0.01	0.83 %
TKNM21	Jun 2021	0	46,983	0.00 %	46,983	0.00 %	46,983	-2.08 %	47,983	0.00 %	47,983	10.02	10.05	-0.03	-0.3 %
KTCH21	Mar 2021	510	44,269	-0.98 %	44,709	-0.03 %	44,723	-0.22 %	44,822	0.01 %	44,819	73.99	72.61	1.4	1.9 %
BTSM21	Jun 2021	10,306	44,233	0.70 %	43,927	0.71 %	43,617	4.40 %	41,780	1.47 %	41,176	9.45	9.45	0	0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	56.50	5.00	9.71
COM7	60.25	3.50	6.17
THCOM	9.50	0.55	6.15
GUNKUL	3.60	0.20	5.88
VNG	6.30	0.35	5.88
ICHI	13.90	0.60	4.51
KCE	55.75	2.00	3.72
WHA	3.56	0.12	3.49
THANI	4.40	0.14	3.29
EA	60.25	1.50	2.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	331.00	-14.00	-4.06
SPCG	19.50	-0.80	-3.94
STA	46.50	-1.75	-3.63
PTTEP	116.00	-3.50	-2.93
MEGA	35.50	-1.00	-2.74
EPG	9.10	-0.25	-2.67
TOP	62.50	-1.25	-1.96
GFPT	12.40	-0.20	-1.59
DTAC	33.25	-0.50	-1.48
PTT	40.75	-0.50	-1.21

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
16/03/2021	65,122	67,735	-2,613	34,884	35,653	-769	81,030	77,648	3,382	181,036	321,409

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2021	14,162	14,069	93	3,463	3,158	305	15,536	15,934	-398	33,161	42,339

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2021	0	0	0	2,822	4,731	-1,909	6,993	5,084	1,909	9,815	51,890