

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Mar-21	16-Mar-21	Change	17-Mar-21	(+/-)	16-Mar-21	(+/-)	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21
S50H21	Mar 2021	965.50	963.50	2 0.21 %	249,983	-5.86 %	265,544	0.80 %	263,436	-6.46 %	281,643	1.55 %	277,344
S50J21	Apr 2021	965.00	960.30	4.7 0.49 %	199	40.14 %	142	-1.39 %	144	-5.26 %	152	-3.18 %	157
S50K21	May 2021	966.00	961.00	5 0.52 %	59	31.11 %	45	28.57 %	35	2.94 %	34	0.00 %	34
S50M21	Jun 2021	961.10	959.00	2.1 0.22 %	43,965	9.74 %	40,062	11.79 %	35,836	5.44 %	33,987	9.96 %	30,909
S50U21	Sep 2021	958.30	956.20	2.1 0.22 %	10,623	1.50 %	10,466	6.18 %	9,857	-0.23 %	9,880	1.60 %	9,724
S50Z21	Dec 2021	959.30	957.30	2 0.21 %	5,094	-1.09 %	5,150	1.70 %	5,064	5.74 %	4,789	6.95 %	4,478

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			17-Mar-21	16-Mar-21	Change		17-Mar-21	(+/-)	16-Mar-21	(+/-)	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21
IRPCM21	Jun 2021	36,752	3.89	3.78	0.11	2.91 %	80,489	8.27 %	74,340	12.97 %	65,803	-10.61 %	73,614	3.07 %	71,419
SUPERM21	Jun 2021	19,569	0.98	0.96	0.02	2.08 %	80,393	2.81 %	78,193	-2.49 %	80,193	2.56 %	78,193	58.96 %	49,191
IRPCH21	Mar 2021	14,532	3.87	3.78	0.09	2.38 %	18,155	-36.16 %	28,437	0.60 %	28,268	-5.12 %	29,792	-12.39 %	34,007
GUNKULM21	Jun 2021	13,250	3.45	3.40	0.05	1.47 %	33,942	-0.15 %	33,992	-1.15 %	34,386	38.40 %	24,846	35.76 %	18,301
GUNKULH21	Mar 2021	12,337	3.65	3.61	0.04	1.11 %	18,882	35.05 %	13,982	-7.21 %	15,069	-9.53 %	16,657	4.44 %	15,949
TBM21	Jun 2021	10,691	1.22	1.21	0.01	0.83 %	47,472	-2.45 %	48,664	3.69 %	46,931	-1.91 %	47,844	10.25 %	43,394
BTSM21	Jun 2021	10,333	9.41	9.45	-0.04	-0.42 %	44,332	0.22 %	44,233	0.70 %	43,927	0.71 %	43,617	4.40 %	41,780
PRMZ21	Dec 2021	9,640	7.59	7.67	-0.08	-1.04 %	10,643	961.12 %	1,003	0.10 %	1,002	0.10 %	1,001	0.10 %	1,000
PRMH21	Mar 2021	9,640	7.74	7.83	-0.09	-1.15 %	16,302	-37.16 %	25,942	0.01 %	25,940	0.02 %	25,934	0.00 %	25,935
WHAH21	Mar 2021	9,442	3.54	3.55	-0.01	-0.28 %	8,653	-16.24 %	10,331	-18.94 %	12,745	-4.13 %	13,294	-13.75 %	15,413

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Mar-21	(+/-)	16-Mar-21	(+/-)	15-Mar-21	(+/-)	12-Mar-21	(+/-)	11-Mar-21	17-Mar-21	16-Mar-21	Change
BLANDH21	Mar 2021	180	173,763	-0.04 %	173,838	-0.88 %	175,381	-0.14 %	175,620	-0.07 %	175,737	1.16	1.15	0.01 0.87 %
BLANDM21	Jun 2021	1,063	99,006	-0.94 %	99,944	1.06 %	98,897	3.70 %	95,366	1.64 %	93,824	1.16	1.16	0 0 %
IRPCM21	Jun 2021	36,752	80,489	8.27 %	74,340	12.97 %	65,803	-10.61 %	73,614	3.07 %	71,419	3.89	3.78	0.1 2.91 %
SUPERM21	Jun 2021	19,569	80,393	2.81 %	78,193	-2.49 %	80,193	2.56 %	78,193	58.96 %	49,191	0.98	0.96	0.02 2.08 %
SUPERH21	Mar 2021	7,428	78,758	-2.47 %	80,749	-2.42 %	82,749	-3.48 %	85,729	-23.95 %	112,724	0.97	0.96	0.01 1.04 %
CHGM21	Jun 2021	3,021	62,127	-0.02 %	62,137	-7.45 %	67,142	1.52 %	66,138	12.83 %	58,618	2.94	2.86	0.08 2.8 %
TBM21	Jun 2021	10,691	47,472	-2.45 %	48,664	3.69 %	46,931	-1.91 %	47,844	10.25 %	43,394	1.22	1.21	0.01 0.83 %
TKNM21	Jun 2021	0	46,983	0.00 %	46,983	0.00 %	46,983	0.00 %	46,983	-2.08 %	47,983	9.98	10.02	-0.04 -0.4 %
KTCH21	Mar 2021	137	44,367	0.22 %	44,269	-0.98 %	44,709	-0.03 %	44,723	-0.22 %	44,822	73.85	73.99	-0.1 -0.2 %
BTSM21	Jun 2021	10,333	44,332	0.22 %	44,233	0.70 %	43,927	0.71 %	43,617	4.40 %	41,780	9.41	9.45	-0.04 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.89	0.08	4.42
BH	139.50	5.00	3.72
MEGA	36.50	1.00	2.82
CHG	2.96	0.08	2.78
KCE	57.25	1.50	2.69
IRPC	3.86	0.10	2.66
CKP	4.92	0.12	2.50
TOA	32.75	0.75	2.34
RS	25.75	0.50	1.98
PTTEP	118.00	2.00	1.72

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	15.10	-0.50	-3.21
JMT	46.00	-1.25	-2.65
PSL	11.70	-0.30	-2.50
COM7	58.75	-1.50	-2.49
PTTGC	66.25	-1.50	-2.21
TU	14.40	-0.30	-2.04
TTCL	5.50	-0.10	-1.79
CK	17.20	-0.30	-1.71
THCOM	9.35	-0.15	-1.58
TVO	32.00	-0.50	-1.54

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
17/03/2021	72,089	61,484	10,605	37,304	44,403	-7,099	82,340	85,846	-3,506	191,733	309,923

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2021	16,530	14,422	2,108	5,080	5,224	-144	14,781	16,745	-1,964	36,391	42,817

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2021	0	0	0	3,122	2,320	802	6,156	6,958	-802	9,278	51,966