

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Mar-21	09-Mar-21	Change	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21
S50H21	Mar 2021	970.90	959.20	11.7 1.22 %	279,124	0.43 %	277,926	-1.74 %	282,839	-2.95 %	291,449	-1.61 %	296,224
S50J21	Apr 2021	967.50	957.90	9.6 1 %	152	7.04 %	142	-2.07 %	145	-9.94 %	161	-5.29 %	170
S50K21	May 2021	968.40	955.90	12.5 1.31 %	30	30.43 %	23	-23.33 %	30	15.38 %	26	-13.33 %	30
S50M21	Jun 2021	966.20	955.20	11 1.15 %	29,894	-3.41 %	30,950	0.75 %	30,720	-2.60 %	31,540	6.78 %	29,538
S50U21	Sep 2021	963.60	952.40	11.2 1.18 %	9,635	1.37 %	9,505	-0.29 %	9,533	0.39 %	9,496	0.16 %	9,481
S50Z21	Dec 2021	964.00	952.70	11.3 1.19 %	4,505	-3.39 %	4,663	-0.53 %	4,688	3.51 %	4,529	1.75 %	4,451

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Mar-21	09-Mar-21	Change	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21
IRPCM21	Jun 2021	18,619	3.59	3.56	0.03 0.84 %	39,710	71.66 %	23,133	0.25 %	23,076	45.20 %	15,893	53.56 %	10,350
BDMSH21	Mar 2021	15,429	21.95	21.50	0.45 2.09 %	5,433	-66.67 %	16,301	263.13 %	4,489	0.07 %	4,486	-6.19 %	4,782
WHAM21	Jun 2021	14,279	3.44	3.45	-0.01 -0.29 %	42,790	25.36 %	34,133	3.16 %	33,088	5.26 %	31,436	10.74 %	28,387
LHM21	Jun 2021	13,075	8.12	7.98	0.14 1.75 %	22,608	136.58 %	9,556	-4.21 %	9,976	18.96 %	8,386	0.02 %	8,384
TMBM21	Jun 2021	12,051	1.21	1.18	0.03 2.54 %	40,986	-8.68 %	44,880	24.16 %	36,148	-0.66 %	36,387	3.05 %	35,309
SIRIM21	Jun 2021	8,864	0.93	0.90	0.03 3.33 %	20,096	51.47 %	13,267	-17.70 %	16,120	126.40 %	7,120	-11.12 %	8,011
BEMM21	Jun 2021	8,762	8.74	8.45	0.29 3.43 %	32,622	16.65 %	27,966	4.18 %	26,843	-3.41 %	27,790	14.90 %	24,187
BLANDM21	Jun 2021	8,531	1.13	1.10	0.03 2.73 %	91,802	4.00 %	88,274	0.57 %	87,773	1.18 %	86,753	4.86 %	82,733
WHAH21	Mar 2021	7,563	3.49	3.48	0.01 0.29 %	14,356	-28.30 %	20,021	-11.24 %	22,557	7.16 %	21,050	36.01 %	15,477
CHGM21	Jun 2021	7,507	2.79	2.74	0.05 1.82 %	60,528	-3.96 %	63,023	-2.22 %	64,452	18.47 %	54,404	0.93 %	53,904

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	(+/-)	04-Mar-21	10-Mar-21	09-Mar-21	Change
BLANDH21	Mar 2021	2,485	180,191	1.02 %	178,379	-0.56 %	179,379	-0.03 %	179,429	-0.04 %	179,499	1.13	1.10	0.03 2.73 %
SUPERH21	Mar 2021	5,016	113,724	-2.56 %	116,715	-1.63 %	118,648	-0.71 %	119,494	-1.66 %	121,505	0.95	0.95	0 0 %
BLANDM21	Jun 2021	8,531	91,802	4.00 %	88,274	0.57 %	87,773	1.18 %	86,753	4.86 %	82,733	1.13	1.10	0.03 2.73 %
CHGM21	Jun 2021	7,507	60,528	-3.96 %	63,023	-2.22 %	64,452	18.47 %	54,404	0.93 %	53,904	2.79	2.74	0.05 1.82 %
TKNM21	Jun 2021	5	47,983	0.00 %	47,982	0.00 %	47,980	1.05 %	47,480	-2.86 %	48,880	9.90	10.02	-0.1 -1.2 %
SUPERM21	Jun 2021	5,000	47,191	6.79 %	44,191	18.98 %	37,141	0.02 %	37,132	-5.11 %	39,132	0.95	0.95	0 0 %
KTCH21	Mar 2021	1,236	44,819	-0.19 %	44,904	-0.47 %	45,117	-0.02 %	45,124	-0.24 %	45,232	73.50	68.76	4.7 6.89 %
WHAM21	Jun 2021	14,279	42,790	25.36 %	34,133	3.16 %	33,088	5.26 %	31,436	10.74 %	28,387	3.44	3.45	-0.01 -0.3 %
TMBH21	Mar 2021	3,210	41,993	-4.85 %	44,134	4.70 %	42,151	8.20 %	38,956	-30.34 %	55,922	1.23	1.21	0.02 1.65 %
BTSM21	Jun 2021	124	41,176	0.29 %	41,057	0.24 %	40,957	0.72 %	40,664	-1.19 %	41,154	9.39	9.24	0.2 1.62 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
S	1.95	0.16	8.94
CPN	60.00	4.00	7.14
KTC	73.50	4.25	6.14
GUNKUL	3.00	0.16	5.63
PLANB	7.65	0.35	4.79
ORI	7.85	0.35	4.67
LPN	4.94	0.20	4.22
BEM	8.80	0.35	4.14
VNT	38.00	1.50	4.11
CKP	4.56	0.18	4.11

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.10	-0.60	-5.61
TKN	9.85	-0.25	-2.48
AMATA	19.10	-0.30	-1.55
EGCO	178.00	-2.50	-1.39
WHA	3.46	-0.04	-1.14
BDMS	21.90	-0.20	-0.90
GFPT	12.00	-0.10	-0.83
AAV	2.88	-0.02	-0.69
SPRC	9.45	-0.05	-0.53
GLOBAL	20.80	-0.10	-0.48

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
10/03/2021	72,010	62,147	9,863	43,214	47,417	-4,203	87,551	93,211	-5,660	202,775	323,340

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2021	24,133	18,476	5,657	9,144	8,161	983	17,677	24,317	-6,640	50,954	47,528

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2021	0	0	0	8,136	5,338	2,798	9,052	11,850	-2,798	17,188	43,975