

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Mar-21	10-Mar-21	Change	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	
S50H21	Mar 2021	977.10	970.90	6.2 0.64 %	277,344	-0.64 %	279,124	0.43 %	277,926	-1.74 %	282,839	-2.95 %	291,449	
S50J21	Apr 2021	975.90	967.50	8.4 0.87 %	157	3.29 %	152	7.04 %	142	-2.07 %	145	-9.94 %	161	
S50K21	May 2021	973.00	968.40	4.6 0.48 %	34	13.33 %	30	30.43 %	23	-23.33 %	30	15.38 %	26	
S50M21	Jun 2021	972.10	966.20	5.9 0.61 %	30,909	3.40 %	29,894	-3.41 %	30,950	0.75 %	30,720	-2.60 %	31,540	
S50U21	Sep 2021	969.30	963.60	5.7 0.59 %	9,724	0.92 %	9,635	1.37 %	9,505	-0.29 %	9,533	0.39 %	9,496	
S50Z21	Dec 2021	970.10	964.00	6.1 0.63 %	4,478	-0.60 %	4,505	-3.39 %	4,663	-0.53 %	4,688	3.51 %	4,529	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Mar-21	10-Mar-21	Change	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	
IRPCM21	Jun 2021	52,910	3.72	3.59	0.13 3.62 %	71,419	79.85 %	39,710	71.66 %	23,133	0.25 %	23,076	45.20 %	15,893	
IRPCH21	Mar 2021	24,610	3.72	3.57	0.15 4.20 %	34,007	-4.31 %	35,539	-0.08 %	35,569	-2.67 %	36,546	-4.98 %	38,463	
LHM21	Jun 2021	14,591	8.23	8.12	0.11 1.35 %	21,630	-4.33 %	22,608	136.58 %	9,556	-4.21 %	9,976	18.96 %	8,386	
TRUEH21	Mar 2021	13,385	3.26	3.33	-0.07 -2.10 %	32,188	49.84 %	21,482	4.13 %	20,630	-1.06 %	20,850	-0.31 %	20,914	
TMBM21	Jun 2021	13,038	1.20	1.21	-0.01 -0.83 %	43,394	5.88 %	40,986	-8.68 %	44,880	24.16 %	36,148	-0.66 %	36,387	
SIRIM21	Jun 2021	12,607	0.94	0.93	0.01 1.08 %	29,637	47.48 %	20,096	51.47 %	13,267	-17.70 %	16,120	126.40 %	7,120	
CPFM21	Jun 2021	11,063	30.75	29.20	1.55 5.31 %	20,820	30.94 %	15,901	2.09 %	15,575	-0.55 %	15,661	2.09 %	15,340	
BLANDM21	Jun 2021	9,060	1.18	1.13	0.05 4.42 %	93,824	2.20 %	91,802	4.00 %	88,274	0.57 %	87,773	1.18 %	86,753	
TMBH21	Mar 2021	8,427	1.24	1.23	0.01 0.81 %	35,027	-16.59 %	41,993	-4.85 %	44,134	4.70 %	42,151	8.20 %	38,956	
MINTH21X	Mar 2021	8,184	31.00	30.75	0.25 0.81 %	3,281	-53.54 %	7,062	-2.82 %	7,267	-7.70 %	7,873	-3.64 %	8,170	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	(+/-)	05-Mar-21	11-Mar-21	10-Mar-21	Change	
BLANDH21	Mar 2021	5,302	175,737	-2.47 %	180,191	1.02 %	178,379	-0.56 %	179,379	-0.03 %	179,429	1.17	1.13	0.04 3.54 %	
SUPERH21	Mar 2021	1,033	112,724	-0.88 %	113,724	-2.56 %	116,715	-1.63 %	118,648	-0.71 %	119,494	0.96	0.95	0.01 1.05 %	
BLANDM21	Jun 2021	9,060	93,824	2.20 %	91,802	4.00 %	88,274	0.57 %	87,773	1.18 %	86,753	1.18	1.13	0.05 4.42 %	
IRPCM21	Jun 2021	52,910	71,419	79.85 %	39,710	71.66 %	23,133	0.25 %	23,076	45.20 %	15,893	3.72	3.59	0.1 3.62 %	
CHGM21	Jun 2021	3,090	58,618	-3.16 %	60,528	-3.96 %	63,023	-2.22 %	64,452	18.47 %	54,404	2.80	2.79	0.01 0.36 %	
SUPERM21	Jun 2021	2,000	49,191	4.24 %	47,191	6.79 %	44,191	18.98 %	37,141	0.02 %	37,132	0.96	0.95	0.01 1.05 %	
TKNM21	Jun 2021	0	47,983	0.00 %	47,983	0.00 %	47,982	0.00 %	47,980	1.05 %	47,480	9.83	9.90	-0.07 -0.7 %	
KTCH21	Mar 2021	49	44,822	0.01 %	44,819	-0.19 %	44,904	-0.47 %	45,117	-0.02 %	45,124	72.56	73.50	-0.9 -1.3 %	
WHAM21	Jun 2021	5,219	44,470	3.93 %	42,790	25.36 %	34,133	3.16 %	33,088	5.26 %	31,436	3.46	3.44	0.02 0.58 %	
TMBM21	Jun 2021	13,038	43,394	5.88 %	40,986	-8.68 %	44,880	24.16 %	36,148	-0.66 %	36,387	1.20	1.21	-0.01 -0.8 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	370.00	28.00	8.19
CKP	4.86	0.30	6.58
BLAND	1.17	0.06	5.41
IRPC	3.72	0.16	4.49
CPF	30.75	1.25	4.24
TOA	33.25	1.25	3.91
GFPT	12.40	0.40	3.33
SPALI	22.00	0.60	2.80
IVL	47.00	1.25	2.73
TVO	34.00	0.75	2.26

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	11.90	-0.90	-7.03
PSH	13.10	-0.70	-5.07
RS	25.00	-1.25	-4.76
VNT	36.25	-1.75	-4.61
AMATA	18.50	-0.60	-3.14
ICHI	13.50	-0.40	-2.88
STA	46.25	-1.25	-2.63
PLANB	7.45	-0.20	-2.61
PTG	20.50	-0.50	-2.38
KTC	71.75	-1.75	-2.38

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
11/03/2021	64,197	52,771	11,426	28,245	28,511	-266	75,118	86,278	-11,160	167,560	322,646

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2021	22,493	21,993	500	8,963	9,632	-669	24,281	24,112	169	55,737	43,621

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2021	5	0	5	1,461	5,244	-3,783	9,840	6,062	3,778	11,306	44,260