

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Mar-21	11-Mar-21	Change	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21
S50H21	Mar 2021	973.80	977.10	-3.3 -0.34 %	281,643	1.55 %	277,344	-0.64 %	279,124	0.43 %	277,926	-1.74 %	282,839
S50J21	Apr 2021	967.30	975.90	-8.6 -0.88 %	152	-3.18 %	157	3.29 %	152	7.04 %	142	-2.07 %	145
S50K21	May 2021	971.40	973.00	-1.6 -0.16 %	34	0.00 %	34	13.33 %	30	30.43 %	23	-23.33 %	30
S50M21	Jun 2021	969.20	972.10	-2.9 -0.3 %	33,987	9.96 %	30,909	3.40 %	29,894	-3.41 %	30,950	0.75 %	30,720
S50U21	Sep 2021	966.30	969.30	-3 -0.31 %	9,880	1.60 %	9,724	0.92 %	9,635	1.37 %	9,505	-0.29 %	9,533
S50Z21	Dec 2021	967.30	970.10	-2.8 -0.29 %	4,789	6.95 %	4,478	-0.60 %	4,505	-3.39 %	4,663	-0.53 %	4,688

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Mar-21	11-Mar-21	Change	12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21
SUPERH21	Mar 2021	57,112	0.97	0.96	0.01 1.04 %	85,729	-23.95 %	112,724	-0.88 %	113,724	-2.56 %	116,715	-1.63 %	118,648
IRPCM21	Jun 2021	42,850	3.75	3.72	0.03 0.81 %	73,614	3.07 %	71,419	79.85 %	39,710	71.66 %	23,133	0.25 %	23,076
SUPERM21	Jun 2021	33,002	0.97	0.96	0.01 1.04 %	78,193	58.96 %	49,191	4.24 %	47,191	6.79 %	44,191	18.98 %	37,141
IRPCH21	Mar 2021	13,029	3.75	3.72	0.03 0.81 %	29,792	-12.39 %	34,007	-4.31 %	35,539	-0.08 %	35,569	-2.67 %	36,546
TRUEH21	Mar 2021	12,196	3.30	3.26	0.04 1.23 %	20,307	-36.91 %	32,188	49.84 %	21,482	4.13 %	20,630	-1.06 %	20,850
WHAM21	Jun 2021	11,900	3.44	3.46	-0.02 -0.58 %	44,293	-0.40 %	44,470	3.93 %	42,790	25.36 %	34,133	3.16 %	33,088
CHGM21	Jun 2021	11,520	2.83	2.80	0.03 1.07 %	66,138	12.83 %	58,618	-3.16 %	60,528	-3.96 %	63,023	-2.22 %	64,452
GUNKULM21	Jun 2021	9,654	3.00	2.86	0.14 4.90 %	24,846	35.76 %	18,301	17.00 %	15,642	-2.64 %	16,066	19.33 %	13,463
TMBH21	Mar 2021	8,932	1.22	1.24	-0.02 -1.61 %	26,756	-23.61 %	35,027	-16.59 %	41,993	-4.85 %	44,134	4.70 %	42,151
BEMM21	Jun 2021	8,075	8.74	8.75	-0.01 -0.11 %	27,205	-12.68 %	31,154	-4.50 %	32,622	16.65 %	27,966	4.18 %	26,843

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Mar-21	(+/-)	11-Mar-21	(+/-)	10-Mar-21	(+/-)	09-Mar-21	(+/-)	08-Mar-21	12-Mar-21	11-Mar-21	Change
BLANDH21	Mar 2021	516	175,620	-0.07 %	175,737	-2.47 %	180,191	1.02 %	178,379	-0.56 %	179,379	1.15	1.17	-0.02 -1.7 %
BLANDM21	Jun 2021	7,543	95,366	1.64 %	93,824	2.20 %	91,802	4.00 %	88,274	0.57 %	87,773	1.15	1.18	-0.03 -2.5 %
SUPERH21	Mar 2021	57,112	85,729	-23.95 %	112,724	-0.88 %	113,724	-2.56 %	116,715	-1.63 %	118,648	0.97	0.96	0.01 1.04 %
SUPERM21	Jun 2021	33,002	78,193	58.96 %	49,191	4.24 %	47,191	6.79 %	44,191	18.98 %	37,141	0.97	0.96	0.01 1.04 %
IRPCM21	Jun 2021	42,850	73,614	3.07 %	71,419	79.85 %	39,710	71.66 %	23,133	0.25 %	23,076	3.75	3.72	0.03 0.81 %
CHGM21	Jun 2021	11,520	66,138	12.83 %	58,618	-3.16 %	60,528	-3.96 %	63,023	-2.22 %	64,452	2.83	2.80	0.03 1.07 %
TMBM21	Jun 2021	7,992	47,844	10.25 %	43,394	5.88 %	40,986	-8.68 %	44,880	24.16 %	36,148	1.20	1.20	0 0 %
TKNM21	Jun 2021	1,005	46,983	-2.08 %	47,983	0.00 %	47,983	0.00 %	47,982	0.00 %	47,980	10.05	9.83	0.2 2.24 %
KTCH21	Mar 2021	129	44,723	-0.22 %	44,822	0.01 %	44,819	-0.19 %	44,904	-0.47 %	45,117	72.20	72.56	-0.4 -0.5 %
WHAM21	Jun 2021	11,900	44,293	-0.40 %	44,470	3.93 %	42,790	25.36 %	34,133	3.16 %	33,088	3.44	3.46	-0.02 -0.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	8.75	0.60	7.36
ORI	8.30	0.40	5.06
GUNKUL	3.14	0.14	4.67
BEC	10.40	0.45	4.52
EPG	9.30	0.35	3.91
BPP	19.50	0.60	3.17
TQM	118.50	3.00	2.60
GLOBAL	21.50	0.50	2.38
GPSC	76.75	1.75	2.33
GULF	34.25	0.75	2.24

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	344.00	-26.00	-7.03
CENTEL	33.00	-1.50	-4.35
BLAND	1.13	-0.04	-3.42
PSL	11.50	-0.40	-3.36
CPN	57.50	-1.75	-2.95
TVO	33.00	-1.00	-2.94
MAJOR	20.70	-0.60	-2.82
AAV	2.76	-0.08	-2.82
TPIPP	4.28	-0.12	-2.73
PLANB	7.25	-0.20	-2.68

## 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
12/03/2021	76,429	75,340	1,089	41,535	38,832	2,703	81,480	85,272	-3,792	199,444	330,485

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/03/2021	20,563	22,310	-1,747	7,750	7,869	-119	24,050	22,184	1,866	52,363	42,713

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/03/2021	0	0	0	3,203	7,697	-4,494	16,764	12,270	4,494	19,967	50,634