

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		19-Mar-21	18-Mar-21	Change	19-Mar-21	(+/-)	18-Mar-21	(+/-)	17-Mar-21	(+/-)	16-Mar-21	(+/-)	15-Mar-21	
S50H21	Mar 2021	958.10	966.60	-8.5 -0.88 %	239,026	-2.56 %	245,313	-1.87 %	249,983	-5.86 %	265,544	0.80 %	263,436	
S50J21	Apr 2021	954.80	965.30	-10.5 -1.09 %	157	-5.42 %	166	-16.58 %	199	40.14 %	142	-1.39 %	144	
S50K21	May 2021	955.60	963.00	-7.4 -0.77 %	65	3.17 %	63	6.78 %	59	31.11 %	45	28.57 %	35	
S50M21	Jun 2021	954.00	962.20	-8.2 -0.85 %	54,718	17.20 %	46,688	6.19 %	43,965	9.74 %	40,062	11.79 %	35,836	
S50U21	Sep 2021	951.10	959.40	-8.3 -0.87 %	10,803	1.92 %	10,600	-0.22 %	10,623	1.50 %	10,466	6.18 %	9,857	
S50Z21	Dec 2021	952.30	960.70	-8.4 -0.87 %	5,411	3.90 %	5,208	2.24 %	5,094	-1.09 %	5,150	1.70 %	5,064	

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Mar-21	18-Mar-21	Change	19-Mar-21	(+/-)	18-Mar-21	(+/-)	17-Mar-21	(+/-)	16-Mar-21	(+/-)	15-Mar-21
IRPCM21	Jun 2021	52,192	3.88	3.89	-0.01 -0.26 %	108,067	4.80 %	103,113	28.11 %	80,489	8.27 %	74,340	12.97 %	65,803
GUNKULH21	Mar 2021	25,972	3.86	3.84	0.02 0.52 %	36,430	71.19 %	21,280	12.70 %	18,882	35.05 %	13,982	-7.21 %	15,069
GUNKULM21	Jun 2021	24,624	3.71	3.66	0.05 1.37 %	38,050	-18.16 %	46,494	36.98 %	33,942	-0.15 %	33,992	-1.15 %	34,386
TBM21	Jun 2021	20,695	1.22	1.23	-0.01 -0.81 %	47,178	-22.16 %	60,610	27.68 %	47,472	-2.45 %	48,664	3.69 %	46,931
SUPERM21	Jun 2021	14,100	0.97	0.98	-0.01 -1.02 %	105,541	12.95 %	93,442	16.23 %	80,393	2.81 %	78,193	-2.49 %	80,193
BEAUTYM21	Jun 2021	12,331	1.87	1.89	-0.02 -1.06 %	28,958	40.25 %	20,647	-2.07 %	21,084	7.76 %	19,566	0.39 %	19,490
PRMH21	Mar 2021	11,043	7.85	8.04	-0.19 -2.36 %	10,821	-33.58 %	16,292	-0.06 %	16,302	-37.16 %	25,942	0.01 %	25,940
IRPCH21	Mar 2021	10,224	3.86	3.87	-0.01 -0.26 %	13,192	-31.70 %	19,314	6.38 %	18,155	-36.16 %	28,437	0.60 %	28,268
ITDM21	Jun 2021	9,000	1.23	1.21	0.02 1.65 %	14,066	16.58 %	12,066	4.43 %	11,554	15.03 %	10,044	-4.24 %	10,489
PRMM21	Jun 2021	8,061	7.91	7.98	-0.07 -0.88 %	16,790	42.78 %	11,759	50.20 %	7,829	0.90 %	7,759	-5.71 %	8,229

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Mar-21	(+/-)	18-Mar-21	(+/-)	17-Mar-21	(+/-)	16-Mar-21	(+/-)	15-Mar-21	19-Mar-21	18-Mar-21	Change
BLANDH21	Mar 2021	859	172,830	-0.47 %	173,638	-0.07 %	173,763	-0.04 %	173,838	-0.88 %	175,381	1.13	1.14	-0.01 -0.9 %
IRPCM21	Jun 2021	52,192	108,067	4.80 %	103,113	28.11 %	80,489	8.27 %	74,340	12.97 %	65,803	3.88	3.89	-0.01 -0.3 %
SUPERM21	Jun 2021	14,100	105,541	12.95 %	93,442	16.23 %	80,393	2.81 %	78,193	-2.49 %	80,193	0.97	0.98	-0.01 -1.0 %
BLANDM21	Jun 2021	2,037	101,706	0.04 %	101,669	2.69 %	99,006	-0.94 %	99,944	1.06 %	98,897	1.15	1.15	0 0 %
SUPERH21	Mar 2021	3,085	67,543	-4.26 %	70,545	-10.43 %	78,758	-2.47 %	80,749	-2.42 %	82,749	0.97	0.97	0 0 %
CHGM21	Jun 2021	2,021	58,124	-2.51 %	59,623	-4.03 %	62,127	-0.02 %	62,137	-7.45 %	67,142	3.00	2.96	0.04 1.35 %
TBM21	Jun 2021	20,695	47,178	-22.16 %	60,610	27.68 %	47,472	-2.45 %	48,664	3.69 %	46,931	1.22	1.23	-0.01 -0.8 %
BTSM21	Jun 2021	1,180	46,114	2.40 %	45,032	1.58 %	44,332	0.22 %	44,233	0.70 %	43,927	9.22	9.45	-0.2 -2.4 %
WHAM21	Jun 2021	2,645	45,746	3.39 %	44,246	6.28 %	41,630	-1.12 %	42,101	-2.78 %	43,306	3.57	3.54	0.03 0.85 %
KTCH21	Mar 2021	222	44,273	0.02 %	44,266	-0.23 %	44,367	0.22 %	44,269	-0.98 %	44,709	73.50	73.30	0.2 0.27 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	10.20	0.65	6.81
STEC	15.00	0.70	4.90
CKP	5.05	0.19	3.91
COM7	60.50	2.25	3.86
CHG	3.02	0.08	2.72
VNT	37.75	1.00	2.72
PSL	12.70	0.30	2.42
JMT	46.75	1.00	2.19
THANI	4.40	0.08	1.85
LH	8.60	0.15	1.78

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.79	-0.08	-4.28
STA	46.50	-1.25	-2.62
QH	2.48	-0.06	-2.36
PLANB	7.00	-0.15	-2.10
BJC	36.75	-0.75	-2.00
PTTGC	65.00	-1.25	-1.89
CPF	30.00	-0.50	-1.64
KTB	12.00	-0.20	-1.64
IVL	45.50	-0.75	-1.62
TOP	60.75	-1.00	-1.62

## 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
19/03/2021	75,213	79,033	-3,820	36,589	41,074	-4,485	86,722	78,417	8,305	198,524	310,180

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/03/2021	24,591	22,986	1,605	6,977	7,008	-31	22,787	24,361	-1,574	54,355	38,630

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/03/2021	0	0	0	2,584	2,907	-323	10,182	9,859	323	12,766	48,832