

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Mar-21	22-Mar-21	Change	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	(+/-)	18-Mar-21	(+/-)	17-Mar-21
S50H21	Mar 2021	958.40	957.10	1.3 0.14 %	233,129	-1.52 %	236,734	-0.96 %	239,026	-2.56 %	245,313	-1.87 %	249,983
S50J21	Apr 2021	954.80	954.50	0.3 0.03 %	163	1.24 %	161	2.55 %	157	-5.42 %	166	-16.58 %	199
S50K21	May 2021	953.00	954.60	-1.6 -0.17 %	64	-1.54 %	65	0.00 %	65	3.17 %	63	6.78 %	59
S50M21	Jun 2021	954.10	952.60	1.5 0.16 %	60,089	2.59 %	58,571	7.04 %	54,718	17.20 %	46,688	6.19 %	43,965
S50U21	Sep 2021	951.50	950.00	1.5 0.16 %	11,104	2.33 %	10,851	0.44 %	10,803	1.92 %	10,600	-0.22 %	10,623
S50Z21	Dec 2021	952.40	951.20	1.2 0.13 %	5,606	2.36 %	5,477	1.22 %	5,411	3.90 %	5,208	2.24 %	5,094

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Mar-21	22-Mar-21	Change	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	(+/-)	18-Mar-21	(+/-)	17-Mar-21
BLANDH21	Mar 2021	61,904	1.14	1.14	0.00 0.00 %	101,025	-37.96 %	162,826	-5.79 %	172,830	-0.47 %	173,638	-0.07 %	173,763
BLANDM21	Jun 2021	56,804	1.15	1.13	0.02 1.77 %	164,530	51.33 %	108,726	6.90 %	101,706	0.04 %	101,669	2.69 %	99,006
KTCH21	Mar 2021	36,444	77.00	74.50	2.50 3.36 %	19,133	-56.75 %	44,240	-0.07 %	44,273	0.02 %	44,266	-0.23 %	44,367
KTCM21	Jun 2021	36,345	76.00	74.29	1.71 2.30 %	26,199	258.85 %	780	-18.07 %	952	11.87 %	851	-9.66 %	942
SUPERM21	Jun 2021	34,241	1.02	0.97	0.05 5.15 %	138,795	16.99 %	118,641	12.41 %	105,541	12.95 %	93,442	16.23 %	80,393
SUPERU21	Sep 2021	20,000	1.00	0.97	0.03 3.09 %	15,002	199.92 %	5,002	0.00 %	5,002	0.00 %	5,002	0.00 %	5,002
PRMM21	Jun 2021	14,791	8.44	8.50	-0.06 -0.71 %	21,963	-2.00 %	22,411	33.48 %	16,790	42.78 %	11,759	50.20 %	7,829
TRUEM21	Jun 2021	12,926	3.28	3.33	-0.05 -1.50 %	17,535	-25.33 %	23,482	-0.01 %	23,485	2.27 %	22,963	1.15 %	22,702
IRPCM21	Jun 2021	12,671	3.76	3.86	-0.10 -2.59 %	104,690	-2.26 %	107,109	-0.89 %	108,067	4.80 %	103,113	28.11 %	80,489
TBM21	Jun 2021	9,529	1.18	1.22	-0.04 -3.28 %	53,419	11.13 %	48,071	1.89 %	47,178	-22.16 %	60,610	27.68 %	47,472

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	(+/-)	18-Mar-21	(+/-)	17-Mar-21	23-Mar-21	22-Mar-21	Change
BLANDM21	Jun 2021	56,804	164,530	51.33 %	108,726	6.90 %	101,706	0.04 %	101,669	2.69 %	99,006	1.15	1.13	0.02 1.77 %
SUPERM21	Jun 2021	34,241	138,795	16.99 %	118,641	12.41 %	105,541	12.95 %	93,442	16.23 %	80,393	1.02	0.97	0.05 5.15 %
IRPCM21	Jun 2021	12,671	104,690	-2.26 %	107,109	-0.89 %	108,067	4.80 %	103,113	28.11 %	80,489	3.76	3.86	-0.1 -2.6 %
BLANDH21	Mar 2021	61,904	101,025	-37.96 %	162,826	-5.79 %	172,830	-0.47 %	173,638	-0.07 %	173,763	1.14	1.14	0 0 %
CHGM21	Jun 2021	2,036	58,659	0.92 %	58,123	0.00 %	58,124	-2.51 %	59,623	-4.03 %	62,127	2.95	2.95	0 0 %
TBM21	Jun 2021	9,529	53,419	11.13 %	48,071	1.89 %	47,178	-22.16 %	60,610	27.68 %	47,472	1.18	1.22	-0.04 -3.3 %
GUNKULM21	Jun 2021	8,085	51,176	6.65 %	47,986	26.11 %	38,050	-18.16 %	46,494	36.98 %	33,942	3.54	3.66	-0.1 -3.3 %
SUPERH21	Mar 2021	8,207	48,578	-10.91 %	54,528	-19.27 %	67,543	-4.26 %	70,545	-10.43 %	78,758	1.00	0.97	0.03 3.09 %
TKNM21	Jun 2021	20	47,507	0.04 %	47,487	1.06 %	46,991	0.02 %	46,983	0.00 %	46,983	10.00	9.91	0.09 0.91 %
WHAM21	Jun 2021	6,698	43,960	1.35 %	43,374	-5.19 %	45,746	3.39 %	44,246	6.28 %	41,630	3.56	3.59	-0.03 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	1.51	0.24	18.90
TTCL	6.10	0.45	7.96
UNIQ	5.30	0.36	7.29
STEC	15.90	1.00	6.71
AEONTS	216.00	12.00	5.88
THCOM	9.85	0.45	4.79
JMT	48.00	2.00	4.35
SUPER	1.00	0.03	3.09
SAMART	6.75	0.20	3.05
LPN	5.20	0.15	2.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	290.00	-13.00	-4.29
GUNKUL	3.66	-0.14	-3.68
PSL	14.10	-0.50	-3.42
EPG	9.35	-0.25	-2.60
BPP	18.90	-0.50	-2.58
CPF	29.25	-0.75	-2.50
TMB	1.21	-0.03	-2.42
VGI	6.75	-0.15	-2.17
SPRC	9.25	-0.20	-2.12
IRPC	3.74	-0.08	-2.09

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
23/03/2021	60,930	59,117	1,813	29,405	23,843	5,562	57,831	65,206	-7,375	148,166	310,155

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2021	13,280	10,492	2,788	4,931	3,238	1,693	11,037	15,518	-4,481	29,248	39,558

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2021	0	0	0	8,102	9,269	-1,167	10,055	8,888	1,167	18,157	47,477