

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Mar-21	23-Mar-21	Change	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	(+/-)	18-Mar-21
S50H21	Mar 2021	960.80	958.40	2.4 0.25 %	229,560	-1.53 %	233,129	-1.52 %	236,734	-0.96 %	239,026	-2.56 %	245,313
S50J21	Apr 2021	958.30	954.80	3.5 0.37 %	166	1.84 %	163	1.24 %	161	2.55 %	157	-5.42 %	166
S50K21	May 2021	957.50	953.00	4.5 0.47 %	74	15.63 %	64	-1.54 %	65	0.00 %	65	3.17 %	63
S50M21	Jun 2021	957.10	954.10	3 0.31 %	64,748	7.75 %	60,089	2.59 %	58,571	7.04 %	54,718	17.20 %	46,688
S50U21	Sep 2021	954.20	951.50	2.7 0.28 %	11,478	3.37 %	11,104	2.33 %	10,851	0.44 %	10,803	1.92 %	10,600
S50Z21	Dec 2021	954.90	952.40	2.5 0.26 %	5,540	-1.18 %	5,606	2.36 %	5,477	1.22 %	5,411	3.90 %	5,208

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Mar-21	23-Mar-21	Change	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	(+/-)	18-Mar-21
BLANDH21	Mar 2021	57,952	1.20	1.14	0.06 5.26 %	43,827	-56.62 %	101,025	-37.96 %	162,826	-5.79 %	172,830	-0.47 %	173,638
BLANDU21	Sep 2021	55,000	1.17	1.11	0.06 5.41 %	63,022	598.54 %	9,022	257.73 %	2,522	0.00 %	2,522	0.28 %	2,515
SUPERH21	Mar 2021	36,098	1.02	1.00	0.02 2.00 %	21,579	-55.58 %	48,578	-10.91 %	54,528	-19.27 %	67,543	-4.26 %	70,545
GUNKULM21	Jun 2021	25,721	3.70	3.54	0.16 4.52 %	48,769	-4.70 %	51,176	6.65 %	47,986	26.11 %	38,050	-18.16 %	46,494
IRPCM21	Jun 2021	20,181	3.76	3.76	0.00 0.00 %	116,830	11.60 %	104,690	-2.26 %	107,109	-0.89 %	108,067	4.80 %	103,113
BLANDM21	Jun 2021	19,805	1.20	1.15	0.05 4.35 %	172,661	4.94 %	164,530	51.33 %	108,726	6.90 %	101,706	0.04 %	101,669
SIRIM21	Jun 2021	17,787	1.01	0.90	0.11 12.22 %	37,893	17.52 %	32,245	-5.69 %	34,190	0.35 %	34,071	0.01 %	34,067
ITDM21	Jun 2021	11,707	1.57	1.50	0.07 4.67 %	18,086	28.19 %	14,109	-0.09 %	14,122	0.40 %	14,066	16.58 %	12,066
TKNM21	Jun 2021	10,644	10.44	10.00	0.44 4.40 %	56,145	18.18 %	47,507	0.04 %	47,487	1.06 %	46,991	0.02 %	46,983
GUNKULH21	Mar 2021	9,263	3.87	3.69	0.18 4.88 %	11,130	-37.84 %	17,906	-3.08 %	18,475	-49.29 %	36,430	71.19 %	21,280

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	(+/-)	18-Mar-21	24-Mar-21	23-Mar-21	Change
BLANDM21	Jun 2021	19,805	172,661	4.94 %	164,530	51.33 %	108,726	6.90 %	101,706	0.04 %	101,669	1.20	1.15	0.05 4.35 %
SUPERM21	Jun 2021	9,212	143,997	3.75 %	138,795	16.99 %	118,641	12.41 %	105,541	12.95 %	93,442	1.03	1.02	0.01 0.98 %
IRPCM21	Jun 2021	20,181	116,830	11.60 %	104,690	-2.26 %	107,109	-0.89 %	108,067	4.80 %	103,113	3.76	3.76	0 0 %
CHGM21	Jun 2021	9,203	67,857	15.68 %	58,659	0.92 %	58,123	0.00 %	58,124	-2.51 %	59,623	2.92	2.95	-0.03 -1.0 %
BLANDU21	Sep 2021	55,000	63,022	598.54 %	9,022	257.73 %	2,522	0.00 %	2,522	0.28 %	2,515	1.17	1.11	0.06 5.41 %
TBM21	Jun 2021	9,000	57,115	6.92 %	53,419	11.13 %	48,071	1.89 %	47,178	-22.16 %	60,610	1.20	1.18	0.02 1.69 %
TKNM21	Jun 2021	10,644	56,145	18.18 %	47,507	0.04 %	47,487	1.06 %	46,991	0.02 %	46,983	10.44	10.00	0.4 4.4 %
GUNKULM21	Jun 2021	25,721	48,769	-4.70 %	51,176	6.65 %	47,986	26.11 %	38,050	-18.16 %	46,494	3.70	3.54	0.2 4.52 %
BTSM21	Jun 2021	3,610	45,110	6.13 %	42,505	-3.22 %	43,917	-4.76 %	46,114	2.40 %	45,032	9.45	9.38	0.07 0.75 %
BLANDH21	Mar 2021	57,952	43,827	-56.62 %	101,025	-37.96 %	162,826	-5.79 %	172,830	-0.47 %	173,638	1.20	1.14	0.06 5.26 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.03	0.13	14.44
DELTA	310.00	20.00	6.90
S	2.20	0.14	6.80
EPG	9.95	0.60	6.42
TKN	10.50	0.60	6.06
TASCO	21.10	1.10	5.50
BLAND	1.19	0.06	5.31
GUNKUL	3.84	0.18	4.92
SAWAD	86.75	3.25	3.89
BEC	9.85	0.30	3.14

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.10	-1.00	-7.09
CENTEL	34.00	-1.00	-2.86
STPI	4.18	-0.12	-2.79
SPRC	9.00	-0.25	-2.70
THCOM	9.60	-0.25	-2.54
MINT	31.50	-0.75	-2.33
BAY	36.25	-0.75	-2.03
M	55.50	-1.00	-1.77
BANPU	12.10	-0.20	-1.63
PTG	20.30	-0.30	-1.46

## 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
24/03/2021	71,732	71,312	420	24,954	26,282	-1,328	70,623	69,715	908	167,309	311,566

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2021	13,038	16,643	-3,605	3,644	4,883	-1,239	20,366	15,522	4,844	37,048	39,190

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2021	0	0	0	8,030	12,877	-4,847	15,757	10,910	4,847	23,787	50,353