

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Mar-21	24-Mar-21	Change	25-Mar-21	(+/-)	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21
S50H21	Mar 2021	959.00	960.80	-1.8 -0.19 %	224,417	-2.24 %	229,560	-1.53 %	233,129	-1.52 %	236,734	-0.96 %	239,026
S50J21	Apr 2021	957.30	958.30	-1 -0.1 %	172	3.61 %	166	1.84 %	163	1.24 %	161	2.55 %	157
S50K21	May 2021	956.40	957.50	-1.1 -0.11 %	73	-1.35 %	74	15.63 %	64	-1.54 %	65	0.00 %	65
S50M21	Jun 2021	955.80	957.10	-1.3 -0.14 %	110,040	69.95 %	64,748	7.75 %	60,089	2.59 %	58,571	7.04 %	54,718
S50U21	Sep 2021	952.70	954.20	-1.5 -0.16 %	11,322	-1.36 %	11,478	3.37 %	11,104	2.33 %	10,851	0.44 %	10,803
S50Z21	Dec 2021	953.80	954.90	-1.1 -0.12 %	5,475	-1.17 %	5,540	-1.18 %	5,606	2.36 %	5,477	1.22 %	5,411

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Mar-21	24-Mar-21	Change	25-Mar-21	(+/-)	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21
KTCM21	Jun 2021	51,251	75.70	76.10	-0.40 -0.53 %	26,242	0.14 %	26,205	0.02 %	26,199	258.85 %	780	-18.07 %	952
TRUEM21	Jun 2021	39,919	3.58	3.28	0.30 9.15 %	40,592	130.98 %	17,574	0.22 %	17,535	-25.33 %	23,482	-0.01 %	23,485
SIRIM21	Jun 2021	34,064	1.05	1.01	0.04 3.96 %	19,133	-49.51 %	37,893	17.52 %	32,245	-5.69 %	34,190	0.35 %	34,071
JASM21	Jun 2021	21,911	3.13	2.86	0.27 9.44 %	21,750	50.20 %	14,481	0.08 %	14,470	0.00 %	14,470	32.06 %	10,957
BLANDM21	Jun 2021	21,435	1.19	1.20	-0.01 -0.83 %	178,138	3.17 %	172,661	4.94 %	164,530	51.33 %	108,726	6.90 %	101,706
QHZ21	Dec 2021	15,234	2.41	2.40	0.01 0.42 %	5	0.00 %	5	0.00 %	5	0.00 %	5	0.00 %	5
SUPERZ21	Dec 2021	15,000	1.01	1.02	-0.01 -0.98 %	19,005	374.53 %	4,005	0.00 %	4,005	0.00 %	4,005	0.00 %	4,005
SUPERM21	Jun 2021	14,659	1.03	1.03	0.00 0.00 %	156,626	8.77 %	143,997	3.75 %	138,795	16.99 %	118,641	12.41 %	105,541
WHAM21	Jun 2021	12,569	3.52	3.54	-0.02 -0.56 %	37,859	-10.82 %	42,450	-3.43 %	43,960	1.35 %	43,374	-5.19 %	45,746
TRUEH21	Mar 2021	12,501	3.54	3.26	0.28 8.59 %	5,096	-65.74 %	14,876	-1.01 %	15,028	-6.39 %	16,054	-0.22 %	16,089

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Mar-21	(+/-)	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	(+/-)	19-Mar-21	25-Mar-21	24-Mar-21	Change
BLANDM21	Jun 2021	21,435	178,138	3.17 %	172,661	4.94 %	164,530	51.33 %	108,726	6.90 %	101,706	1.19	1.20	-0.01 -0.8 %
SUPERM21	Jun 2021	14,659	156,626	8.77 %	143,997	3.75 %	138,795	16.99 %	118,641	12.41 %	105,541	1.03	1.03	0 0 %
IRPCM21	Jun 2021	11,308	120,984	3.56 %	116,830	11.60 %	104,690	-2.26 %	107,109	-0.89 %	108,067	3.78	3.76	0.02 0.53 %
CHGM21	Jun 2021	1,048	68,905	1.54 %	67,857	15.68 %	58,659	0.92 %	58,123	0.00 %	58,124	2.88	2.92	-0.04 -1.4 %
BLANDU21	Sep 2021	601	63,623	0.95 %	63,022	598.54 %	9,022	257.73 %	2,522	0.00 %	2,522	1.15	1.17	-0.02 -1.7 %
TBM21	Jun 2021	7,130	63,472	11.13 %	57,115	6.92 %	53,419	11.13 %	48,071	1.89 %	47,178	1.20	1.20	0 0 %
TKNM21	Jun 2021	1,578	56,703	0.99 %	56,145	18.18 %	47,507	0.04 %	47,487	1.06 %	46,991	9.87	10.44	-0.6 -5.5 %
GUNKULM21	Jun 2021	6,785	53,982	10.69 %	48,769	-4.70 %	51,176	6.65 %	47,986	26.11 %	38,050	3.62	3.70	-0.08 -2.2 %
BTSM21	Jun 2021	3,786	45,380	0.60 %	45,110	6.13 %	42,505	-3.22 %	43,917	-4.76 %	46,114	9.34	9.45	-0.1 -1.2 %
BLANDH21	Mar 2021	1,920	43,087	-1.69 %	43,827	-56.62 %	101,025	-37.96 %	162,826	-5.79 %	172,830	1.18	1.20	-0.02 -1.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	3.54	0.28	8.59
THCOM	10.20	0.60	6.25
KCE	58.00	3.00	5.45
JAS	3.02	0.14	4.86
EA	61.25	2.50	4.26
BPP	19.80	0.80	4.21
GPSC	76.50	2.25	3.03
DTAC	33.25	0.75	2.31
TPIPL	1.80	0.04	2.27
STA	47.25	1.00	2.16

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	289.00	-21.00	-6.77
TQM	120.00	-6.50	-5.14
TKN	10.00	-0.50	-4.76
EPG	9.60	-0.35	-3.52
AEONTS	212.00	-7.00	-3.20
PSL	12.70	-0.40	-3.05
STEC	15.50	-0.40	-2.52
GUNKUL	3.76	-0.08	-2.08
ICHI	14.30	-0.30	-2.05
SAWAD	85.00	-1.75	-2.02

## 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
25/03/2021	153,414	152,682	732	33,531	36,054	-2,523	82,965	81,174	1,791	269,910	351,499

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2021	10,984	10,110	874	3,835	3,325	510	11,511	12,895	-1,384	26,330	39,738

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2021	0	0	0	6,763	8,660	-1,897	12,272	10,375	1,897	19,035	56,010