

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Mar-21	25-Mar-21	Change	26-Mar-21	(+/-)	25-Mar-21	(+/-)	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21
S50H21	Mar 2021	962.70	959.00	3.7 0.39 %	183,490	-18.24 %	224,417	-2.24 %	229,560	-1.53 %	233,129	-1.52 %	236,734
S50J21	Apr 2021	958.70	957.30	1.4 0.15 %	231	34.30 %	172	3.61 %	166	1.84 %	163	1.24 %	161
S50K21	May 2021	964.30	956.40	7.9 0.83 %	92	26.03 %	73	-1.35 %	74	15.63 %	64	-1.54 %	65
S50M21	Jun 2021	959.00	955.80	3.2 0.33 %	186,734	69.70 %	110,040	69.95 %	64,748	7.75 %	60,089	2.59 %	58,571
S50U21	Sep 2021	955.70	952.70	3 0.31 %	11,630	2.72 %	11,322	-1.36 %	11,478	3.37 %	11,104	2.33 %	10,851
S50Z21	Dec 2021	956.50	953.80	2.7 0.28 %	5,590	2.10 %	5,475	-1.17 %	5,540	-1.18 %	5,606	2.36 %	5,477

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Mar-21	25-Mar-21	Change	26-Mar-21	(+/-)	25-Mar-21	(+/-)	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21
SUPERZ21	Dec 2021	55,000	1.00	1.01	-0.01 -0.99 %	74,005	289.40 %	19,005	374.53 %	4,005	0.00 %	4,005	0.00 %	4,005
IRPCM21	Jun 2021	30,213	3.80	3.78	0.02 0.53 %	132,897	9.85 %	120,984	3.56 %	116,830	11.60 %	104,690	-2.26 %	107,109
KTCM21	Jun 2021	25,943	77.00	75.70	1.30 1.72 %	44,057	67.89 %	26,242	0.14 %	26,205	0.02 %	26,199	258.85 %	780
KTCH21	Mar 2021	25,441	77.50	76.90	0.60 0.78 %	497	-97.37 %	18,921	-0.56 %	19,027	-0.55 %	19,133	-56.75 %	44,240
SUPERM21	Jun 2021	20,151	1.03	1.03	0.00 0.00 %	143,777	-8.20 %	156,626	8.77 %	143,997	3.75 %	138,795	16.99 %	118,641
JASM21	Jun 2021	20,130	3.07	3.13	-0.06 -1.92 %	18,350	-15.63 %	21,750	50.20 %	14,481	0.08 %	14,470	0.00 %	14,470
TRUEM21	Jun 2021	16,397	3.47	3.58	-0.11 -3.07 %	41,682	2.69 %	40,592	130.98 %	17,574	0.22 %	17,535	-25.33 %	23,482
TBM21	Jun 2021	13,470	1.19	1.20	-0.01 -0.83 %	73,182	15.30 %	63,472	11.13 %	57,115	6.92 %	53,419	11.13 %	48,071
TMBH21	Mar 2021	12,122	1.22	1.22	0.00 0.00 %	7,521	-57.25 %	17,594	-1.41 %	17,845	-0.67 %	17,965	-1.37 %	18,215
BANPUM21	Jun 2021	10,800	12.35	12.12	0.23 1.90 %	15,809	-31.75 %	23,163	31.59 %	17,603	9.58 %	16,064	21.16 %	13,258

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Mar-21	(+/-)	25-Mar-21	(+/-)	24-Mar-21	(+/-)	23-Mar-21	(+/-)	22-Mar-21	26-Mar-21	25-Mar-21	Change
BLANDM21	Jun 2021	2,672	180,652	1.41 %	178,138	3.17 %	172,661	4.94 %	164,530	51.33 %	108,726	1.18	1.19	-0.01 -0.8 %
SUPERM21	Jun 2021	20,151	143,777	-8.20 %	156,626	8.77 %	143,997	3.75 %	138,795	16.99 %	118,641	1.03	1.03	0 0 %
IRPCM21	Jun 2021	30,213	132,897	9.85 %	120,984	3.56 %	116,830	11.60 %	104,690	-2.26 %	107,109	3.80	3.78	0.02 0.53 %
SUPERZ21	Dec 2021	55,000	74,005	289.40 %	19,005	374.53 %	4,005	0.00 %	4,005	0.00 %	4,005	1.00	1.01	-0.01 -1 %
TBM21	Jun 2021	13,470	73,182	15.30 %	63,472	11.13 %	57,115	6.92 %	53,419	11.13 %	48,071	1.19	1.20	-0.01 -0.8 %
CHGM21	Jun 2021	1,018	69,916	1.47 %	68,905	1.54 %	67,857	15.68 %	58,659	0.92 %	58,123	2.90	2.88	0.02 0.69 %
BLANDU21	Sep 2021	0	63,623	0.00 %	63,623	0.95 %	63,022	598.54 %	9,022	257.73 %	2,522	1.14	1.15	-0.01 -0.9 %
GUNKULM21	Jun 2021	6,817	57,402	6.34 %	53,982	10.69 %	48,769	-4.70 %	51,176	6.65 %	47,986	3.65	3.62	0.03 0.83 %
TKNM21	Jun 2021	3,058	56,679	-0.04 %	56,703	0.99 %	56,145	18.18 %	47,507	0.04 %	47,487	10.05	9.87	0.2 1.82 %
BTSM21	Jun 2021	1,231	45,502	0.27 %	45,380	0.60 %	45,110	6.13 %	42,505	-3.22 %	43,917	9.50	9.34	0.2 1.71 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	36.00	1.75	5.11
UNIQ	5.55	0.25	4.72
ERW	4.58	0.20	4.57
RS	26.00	1.00	4.00
BA	8.55	0.30	3.64
AAV	2.86	0.10	3.62
ESSO	8.50	0.25	3.03
BANPU	12.40	0.30	2.48
MINT	32.50	0.75	2.36
MAJOR	21.80	0.50	2.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	8.05	-0.30	-3.59
BLA	25.25	-0.75	-2.88
TRUE	3.44	-0.10	-2.82
MTC	69.25	-2.00	-2.81
ORI	8.20	-0.20	-2.38
PSH	12.80	-0.30	-2.29
JMT	46.50	-1.00	-2.11
LPN	5.05	-0.10	-1.94
STA	46.50	-0.75	-1.59
TVO	32.00	-0.50	-1.54

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
26/03/2021	220,305	215,990	4,315	40,455	42,040	-1,585	82,306	85,036	-2,730	343,066	387,767

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2021	22,892	25,167	-2,275	9,396	11,056	-1,660	29,727	25,792	3,935	62,015	41,191

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2021	0	0	0	9,467	10,473	-1,006	11,715	10,709	1,006	21,182	58,062