

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Mar-21	29-Mar-21	Change	30-Mar-21	(+/-)	29-Mar-21	(+/-)	26-Mar-21	(+/-)	25-Mar-21	(+/-)	24-Mar-21
S50J21	Apr 2021	969.40	965.00	4.4 0.46 %	223	-5.11 %	235	1.73 %	231	34.30 %	172	3.61 %	166
S50K21	May 2021	968.80	964.00	4.8 0.5 %	99	3.13 %	96	4.35 %	92	26.03 %	73	-1.35 %	74
S50M21	Jun 2021	968.00	965.20	2.8 0.29 %	257,175	0.44 %	256,052	37.12 %	186,734	69.70 %	110,040	69.95 %	64,748
S50U21	Sep 2021	963.90	961.60	2.3 0.24 %	12,137	5.82 %	11,469	-1.38 %	11,630	2.72 %	11,322	-1.36 %	11,478
S50Z21	Dec 2021	964.60	962.40	2.2 0.23 %	5,813	1.64 %	5,719	2.31 %	5,590	2.10 %	5,475	-1.17 %	5,540
S50H22	Mar 2022	962.50	953.40	9.1 0.95 %	70	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Mar-21	29-Mar-21	Change	30-Mar-21	(+/-)	29-Mar-21	(+/-)	26-Mar-21	(+/-)	25-Mar-21	(+/-)	24-Mar-21
BLANDM21	Jun 2021	20,189	1.21	1.19	0.02 1.68 %	176,589	-2.91 %	181,876	0.68 %	180,652	1.41 %	178,138	3.17 %	172,661
SIRIM21	Jun 2021	18,428	1.07	1.05	0.02 1.90 %	28,251	46.69 %	19,259	-0.07 %	19,273	0.73 %	19,133	-49.51 %	37,893
GUNKULM21	Jun 2021	13,523	3.61	3.64	-0.03 -0.82 %	60,445	-14.19 %	70,444	22.72 %	57,402	6.34 %	53,982	10.69 %	48,769
ITDM21	Jun 2021	12,122	1.80	1.57	0.23 14.65 %	13,369	15.05 %	11,620	1.25 %	11,477	-34.44 %	17,505	-3.21 %	18,086
BANPUM21	Jun 2021	11,859	12.78	13.10	-0.32 -2.44 %	24,237	57.71 %	15,368	-2.79 %	15,809	-31.75 %	23,163	31.59 %	17,603
TMBM21	Jun 2021	10,460	1.20	1.20	0.00 0.00 %	80,096	6.82 %	74,980	2.46 %	73,182	15.30 %	63,472	11.13 %	57,115
EPGM21	Jun 2021	9,032	9.95	9.61	0.34 3.54 %	5,530	-15.73 %	6,562	0.00 %	6,562	-7.08 %	7,062	7.67 %	6,559
VGIM21	Jun 2021	8,669	7.28	7.50	-0.22 -2.93 %	26,327	21.47 %	21,673	27.28 %	17,028	17.29 %	14,518	3.82 %	13,984
TRUEM21	Jun 2021	7,976	3.48	3.45	0.03 0.87 %	42,656	2.95 %	41,433	-0.60 %	41,682	2.69 %	40,592	130.98 %	17,574
BEMM21	Jun 2021	7,688	8.75	8.76	-0.01 -0.11 %	37,319	4.37 %	35,756	11.49 %	32,070	0.27 %	31,983	0.46 %	31,838

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Mar-21	(+/-)	29-Mar-21	(+/-)	26-Mar-21	(+/-)	25-Mar-21	(+/-)	24-Mar-21	30-Mar-21	29-Mar-21	Change
BLANDM21	Jun 2021	20,189	176,589	-2.91 %	181,876	0.68 %	180,652	1.41 %	178,138	3.17 %	172,661	1.21	1.19	0.02 1.68 %
SUPERM21	Jun 2021	71	149,838	0.03 %	149,798	4.19 %	143,777	-8.20 %	156,626	8.77 %	143,997	1.03	1.03	0 0 %
IRPCM21	Jun 2021	6,385	136,721	-0.55 %	137,483	3.45 %	132,897	9.85 %	120,984	3.56 %	116,830	3.79	3.81	-0.02 -0.5 %
BLANDU21	Sep 2021	1,000	100,623	1.00 %	99,623	56.58 %	63,623	0.00 %	63,623	0.95 %	63,022	1.20	1.15	0.05 4.35 %
TMBM21	Jun 2021	10,460	80,096	6.82 %	74,980	2.46 %	73,182	15.30 %	63,472	11.13 %	57,115	1.20	1.20	0 0 %
SUPERZ21	Dec 2021	0	74,005	0.00 %	74,005	0.00 %	74,005	289.40 %	19,005	374.53 %	4,005	1.03	1.01	0.02 1.98 %
CHGM21	Jun 2021	5,313	67,222	-2.46 %	68,919	-1.43 %	69,916	1.47 %	68,905	1.54 %	67,857	2.86	2.89	-0.03 -1.0 %
GUNKULM21	Jun 2021	13,523	60,445	-14.19 %	70,444	22.72 %	57,402	6.34 %	53,982	10.69 %	48,769	3.61	3.64	-0.03 -0.8 %
TKNM21	Jun 2021	1,510	59,210	0.02 %	59,200	4.45 %	56,679	-0.04 %	56,703	0.99 %	56,145	10.06	10.02	0.04 0.4 %
BTSM21	Jun 2021	2,756	52,204	-0.28 %	52,348	15.05 %	45,502	0.27 %	45,380	0.60 %	45,110	9.75	9.81	-0.06 -0.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	1.77	0.22	14.19
COM7	64.75	5.00	8.37
UNIQ	6.00	0.40	7.14
TTCL	6.30	0.40	6.78
KTC	81.25	4.50	5.86
RS	27.50	1.50	5.77
SAMART	8.30	0.40	5.06
EPG	10.00	0.35	3.63
BJC	38.75	1.25	3.33
JMT	47.00	1.50	3.30

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	13.30	-0.70	-5.00
PSL	12.90	-0.60	-4.44
AEONTS	216.00	-9.00	-4.00
CKP	4.82	-0.18	-3.60
ESSO	8.30	-0.25	-2.92
AAV	2.82	-0.08	-2.76
VGI	7.20	-0.20	-2.70
KCE	55.75	-1.50	-2.62
SPALI	21.10	-0.50	-2.31
BANPU	12.80	-0.30	-2.29

## 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
30/03/2021	81,276	75,569	5,707	31,200	34,933	-3,733	83,857	85,831	-1,974	196,333	324,472

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/03/2021	16,613	23,455	-6,842	5,727	6,083	-356	27,980	20,782	7,198	50,320	42,304

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/03/2021	0	0	0	3,325	3,504	-179	6,881	6,702	179	10,206	55,436