

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 29-Mar-21 | 26-Mar-21 | Change | 29-Mar-21 | (+/-) | 26-Mar-21 | (+/-) | 25-Mar-21 | (+/-) | 24-Mar-21 | (+/-) | 23-Mar-21 |
| S50H21 | Mar 2021 | 969.20 | 962.70 | 6.5 0.68 % | 88,198 | -51.93 % | 183,490 | -18.24 % | 224,417 | -2.24 % | 229,560 | -1.53 % | 233,129 |
| S50J21 | Apr 2021 | 965.00 | 958.70 | 6.3 0.66 % | 235 | 1.73 % | 231 | 34.30 % | 172 | 3.61 % | 166 | 1.84 % | 163 |
| S50K21 | May 2021 | 964.00 | 964.30 | -0.3 -0.03 % | 96 | 4.35 % | 92 | 26.03 % | 73 | -1.35 % | 74 | 15.63 % | 64 |
| S50M21 | Jun 2021 | 965.20 | 959.00 | 6.2 0.65 % | 256,052 | 37.12 % | 186,734 | 69.70 % | 110,040 | 69.95 % | 64,748 | 7.75 % | 60,089 |
| S50U21 | Sep 2021 | 961.60 | 955.70 | 5.9 0.62 % | 11,469 | -1.38 % | 11,630 | 2.72 % | 11,322 | -1.36 % | 11,478 | 3.37 % | 11,104 |
| S50Z21 | Dec 2021 | 962.40 | 956.50 | 5.9 0.62 % | 5,719 | 2.31 % | 5,590 | 2.10 % | 5,475 | -1.17 % | 5,540 | -1.18 % | 5,606 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
| | | | 29-Mar-21 | 26-Mar-21 | Change | 29-Mar-21 | (+/-) | 26-Mar-21 | (+/-) | 25-Mar-21 | (+/-) | 24-Mar-21 | (+/-) | 23-Mar-21 |
| SUPERM21 | Jun 2021 | 40,033 | 1.03 | 1.03 | 0.00 0.00 % | 149,798 | 4.19 % | 143,777 | -8.20 % | 156,626 | 8.77 % | 143,997 | 3.75 % | 138,795 |
| BLANDH21 | Mar 2021 | 36,544 | 1.18 | 1.17 | 0.01 0.85 % | 6,522 | -84.86 % | 43,065 | -0.05 % | 43,087 | -1.69 % | 43,827 | -56.62 % | 101,025 |
| BLANDU21 | Sep 2021 | 36,000 | 1.15 | 1.14 | 0.01 0.88 % | 99,623 | 56.58 % | 63,623 | 0.00 % | 63,623 | 0.95 % | 63,022 | 598.54 % | 9,022 |
| GUNKULH21 | Mar 2021 | 20,542 | 3.78 | 3.76 | 0.02 0.53 % | 545 | -95.07 % | 11,063 | -0.32 % | 11,098 | -0.29 % | 11,130 | -37.84 % | 17,906 |
| VGIM21 | Jun 2021 | 17,651 | 7.50 | 6.91 | 0.59 8.54 % | 21,673 | 27.28 % | 17,028 | 17.29 % | 14,518 | 3.82 % | 13,984 | 12.24 % | 12,459 |
| IRPCM21 | Jun 2021 | 16,705 | 3.81 | 3.80 | 0.01 0.26 % | 137,483 | 3.45 % | 132,897 | 9.85 % | 120,984 | 3.56 % | 116,830 | 11.60 % | 104,690 |
| GUNKULM21 | Jun 2021 | 13,074 | 3.64 | 3.65 | -0.01 -0.27 % | 70,444 | 22.72 % | 57,402 | 6.34 % | 53,982 | 10.69 % | 48,769 | -4.70 % | 51,176 |
| BTSM21 | Jun 2021 | 12,691 | 9.81 | 9.50 | 0.31 3.26 % | 52,348 | 15.05 % | 45,502 | 0.27 % | 45,380 | 0.60 % | 45,110 | 6.13 % | 42,505 |
| TTAM21 | Jun 2021 | 10,425 | 13.76 | 13.06 | 0.70 5.36 % | 13,124 | 9.17 % | 12,022 | -2.75 % | 12,362 | 40.06 % | 8,826 | 29.30 % | 6,826 |
| TRUEM21 | Jun 2021 | 9,293 | 3.45 | 3.47 | -0.02 -0.58 % | 41,433 | -0.60 % | 41,682 | 2.69 % | 40,592 | 130.98 % | 17,574 | 0.22 % | 17,535 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|----------|--------------|----------|-----------|-----------|-----------|--------------|
| | | | *29-Mar-21 | (+/-) | 26-Mar-21 | (+/-) | 25-Mar-21 | (+/-) | 24-Mar-21 | (+/-) | 23-Mar-21 | 29-Mar-21 | 26-Mar-21 | Change |
| BLANDM21 | Jun 2021 | 3,224 | 181,876 | 0.68 % | 180,652 | 1.41 % | 178,138 | 3.17 % | 172,661 | 4.94 % | 164,530 | 1.19 | 1.18 | 0.01 0.85 % |
| SUPERM21 | Jun 2021 | 40,033 | 149,798 | 4.19 % | 143,777 | -8.20 % | 156,626 | 8.77 % | 143,997 | 3.75 % | 138,795 | 1.03 | 1.03 | 0 0 % |
| IRPCM21 | Jun 2021 | 16,705 | 137,483 | 3.45 % | 132,897 | 9.85 % | 120,984 | 3.56 % | 116,830 | 11.60 % | 104,690 | 3.81 | 3.80 | 0.01 0.26 % |
| BLANDU21 | Sep 2021 | 36,000 | 99,623 | 56.58 % | 63,623 | 0.00 % | 63,623 | 0.95 % | 63,022 | 598.54 % | 9,022 | 1.15 | 1.14 | 0.01 0.88 % |
| TBM21 | Jun 2021 | 3,549 | 74,980 | 2.46 % | 73,182 | 15.30 % | 63,472 | 11.13 % | 57,115 | 6.92 % | 53,419 | 1.20 | 1.19 | 0.01 0.84 % |
| SUPERZ21 | Dec 2021 | 0 | 74,005 | 0.00 % | 74,005 | 289.40 % | 19,005 | 374.53 % | 4,005 | 0.00 % | 4,005 | 1.01 | 1.00 | 0.01 1 % |
| GUNKULM21 | Jun 2021 | 13,074 | 70,444 | 22.72 % | 57,402 | 6.34 % | 53,982 | 10.69 % | 48,769 | -4.70 % | 51,176 | 3.64 | 3.65 | -0.01 -0.3 % |
| CHGM21 | Jun 2021 | 2,003 | 68,919 | -1.43 % | 69,916 | 1.47 % | 68,905 | 1.54 % | 67,857 | 15.68 % | 58,659 | 2.89 | 2.90 | -0.01 -0.3 % |
| TKNM21 | Jun 2021 | 2,527 | 59,200 | 4.45 % | 56,679 | -0.04 % | 56,703 | 0.99 % | 56,145 | 18.18 % | 47,507 | 10.02 | 10.05 | -0.03 -0.3 % |
| BTSM21 | Jun 2021 | 12,691 | 52,348 | 15.05 % | 45,502 | 0.27 % | 45,380 | 0.60 % | 45,110 | 6.13 % | 42,505 | 9.81 | 9.50 | 0.3 3.26 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| SAMART | 7.90 | 1.25 | 18.80 |
| VGI | 7.40 | 0.50 | 7.25 |
| TTA | 14.00 | 0.90 | 6.87 |
| AEONTS | 225.00 | 14.00 | 6.64 |
| ERW | 4.84 | 0.26 | 5.68 |
| BANPU | 13.10 | 0.70 | 5.65 |
| PSL | 13.50 | 0.60 | 4.65 |
| MAJOR | 22.70 | 0.90 | 4.13 |
| BAY | 38.50 | 1.50 | 4.05 |
| THANI | 4.56 | 0.16 | 3.64 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| THCOM | 10.10 | -0.30 | -2.88 |
| JMT | 45.50 | -1.00 | -2.15 |
| CKP | 5.00 | -0.10 | -1.96 |
| SPALI | 21.60 | -0.40 | -1.82 |
| KTC | 76.75 | -1.25 | -1.60 |
| MEGA | 34.75 | -0.50 | -1.42 |
| GLOBAL | 20.90 | -0.20 | -0.95 |
| S | 2.22 | -0.02 | -0.89 |
| HANA | 55.75 | -0.50 | -0.89 |
| KTB | 12.00 | -0.10 | -0.83 |

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 |
| 29/03/2021 | 193,180 | 185,236 | 7,944 | 25,373 | 25,850 | -477 | 66,403 | 73,870 | -7,467 | 284,956 | 361,769 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-----|--------------------|-------|-----|----------------|--------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 29/03/2021 | 11,657 | 11,399 | 258 | 5,052 | 4,984 | 68 | 15,160 | 15,486 | -326 | 31,869 | 40,436 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 29/03/2021 | 40 | 40 | 0 | 13,706 | 7,219 | 6,487 | 8,751 | 15,238 | -6,487 | 22,497 | 53,977 |