

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |          |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 31-Mar-21    | 30-Mar-21 | Change       | 31-Mar-21     | (+/-)    | 30-Mar-21 | (+/-)   | 29-Mar-21 | (+/-)   | 26-Mar-21 | (+/-)   | 25-Mar-21 |
| S50J21                 | Apr 2021          | 966.30       | 969.40    | -3.1 -0.32 % | 227           | 1.79 %   | 223       | -5.11 % | 235       | 1.73 %  | 231       | 34.30 % | 172       |
| S50K21                 | May 2021          | 968.00       | 968.80    | -0.8 -0.08 % | 101           | 2.02 %   | 99        | 3.13 %  | 96        | 4.35 %  | 92        | 26.03 % | 73        |
| S50M21                 | Jun 2021          | 965.10       | 968.00    | -2.9 -0.3 %  | 261,833       | 1.81 %   | 257,175   | 0.44 %  | 256,052   | 37.12 % | 186,734   | 69.70 % | 110,040   |
| S50U21                 | Sep 2021          | 960.80       | 963.90    | -3.1 -0.32 % | 12,560        | 3.49 %   | 12,137    | 5.82 %  | 11,469    | -1.38 % | 11,630    | 2.72 %  | 11,322    |
| S50Z21                 | Dec 2021          | 961.40       | 964.60    | -3.2 -0.33 % | 5,918         | 1.81 %   | 5,813     | 1.64 %  | 5,719     | 2.31 %  | 5,590     | 2.10 %  | 5,475     |
| S50H22                 | Mar 2022          | 958.30       | 962.50    | -4.2 -0.44 % | 213           | 204.29 % | 70        | 0.00 %  | 0         | 0.00 %  | 0         | 0.00 %  | 0         |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |         |           |          |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
|                         |                   |                        | 31-Mar-21    | 30-Mar-21 | Change        | 31-Mar-21     | (+/-)    | 30-Mar-21 | (+/-)   | 29-Mar-21 | (+/-)    | 26-Mar-21 | (+/-)    | 25-Mar-21 |
| SIRIM21                 | Jun 2021          | 32,303                 | 1.08         | 1.07      | 0.01 0.93 %   | 48,048        | 70.08 %  | 28,251    | 46.69 % | 19,259    | -0.07 %  | 19,273    | 0.73 %   | 19,133    |
| OSPU21                  | Sep 2021          | 12,102                 | 35.50        | 35.01     | 0.49 1.40 %   | 6,370         | 333.04 % | 1,471     | 91.04 % | 770       | -20.62 % | 970       | 0.00 %   | 970       |
| WHAM21                  | Jun 2021          | 11,764                 | 3.47         | 3.46      | 0.01 0.29 %   | 49,172        | 15.14 %  | 42,706    | -0.42 % | 42,886    | -0.87 %  | 43,262    | 14.27 %  | 37,859    |
| ITDM21                  | Jun 2021          | 7,657                  | 1.81         | 1.80      | 0.01 0.56 %   | 18,161        | 35.84 %  | 13,369    | 15.05 % | 11,620    | 1.25 %   | 11,477    | -34.44 % | 17,505    |
| TBM21                   | Jun 2021          | 7,214                  | 1.21         | 1.20      | 0.01 0.83 %   | 77,692        | -3.00 %  | 80,096    | 6.82 %  | 74,980    | 2.46 %   | 73,182    | 15.30 %  | 63,472    |
| LPNM21                  | Jun 2021          | 6,510                  | 5.13         | 4.77      | 0.36 7.55 %   | 11,616        | 9.43 %   | 10,615    | 4.94 %  | 10,115    | 0.30 %   | 10,085    | 15.06 %  | 8,765     |
| BLANDM21                | Jun 2021          | 5,844                  | 1.21         | 1.21      | 0.00 0.00 %   | 180,352       | 2.13 %   | 176,589   | -2.91 % | 181,876   | 0.68 %   | 180,652   | 1.41 %   | 178,138   |
| CHGM21                  | Jun 2021          | 5,656                  | 2.93         | 2.86      | 0.07 2.45 %   | 63,795        | -5.10 %  | 67,222    | -2.46 % | 68,919    | -1.43 %  | 69,916    | 1.47 %   | 68,905    |
| BANPUM21                | Jun 2021          | 4,383                  | 12.70        | 12.78     | -0.08 -0.63 % | 28,524        | 17.69 %  | 24,237    | 57.71 % | 15,368    | -2.79 %  | 15,809    | -31.75 % | 23,163    |
| OSPM21                  | Jun 2021          | 3,834                  | 35.00        | 35.25     | -0.25 -0.71 % | 4,962         | 20.26 %  | 4,126     | 32.16 % | 3,122     | -12.70 % | 3,576     | 5.99 %   | 3,374     |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |          |           | Settle Price |           |          |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|--------------|-----------|----------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *31-Mar-21      | (+/-)   | 30-Mar-21 | (+/-)    | 29-Mar-21 | (+/-)        | 26-Mar-21 | (+/-)    | 25-Mar-21 | 31-Mar-21 | 30-Mar-21 | Change       |
| BLANDM21                | Jun 2021          | 5,844                | 180,352         | 2.13 %  | 176,589   | -2.91 %  | 181,876   | 0.68 %       | 180,652   | 1.41 %   | 178,138   | 1.21      | 1.21      | 0 0 %        |
| SUPERM21                | Jun 2021          | 1,125                | 149,962         | 0.08 %  | 149,838   | 0.03 %   | 149,798   | 4.19 %       | 143,777   | -8.20 %  | 156,626   | 1.03      | 1.03      | 0 0 %        |
| IRPCM21                 | Jun 2021          | 3,149                | 137,798         | 0.79 %  | 136,721   | -0.55 %  | 137,483   | 3.45 %       | 132,897   | 9.85 %   | 120,984   | 3.76      | 3.79      | -0.03 -0.8 % |
| BLANDU21                | Sep 2021          | 1                    | 100,624         | 0.00 %  | 100,623   | 1.00 %   | 99,623    | 56.58 %      | 63,623    | 0.00 %   | 63,623    | 1.20      | 1.20      | 0 0 %        |
| TBM21                   | Jun 2021          | 7,214                | 77,692          | -3.00 % | 80,096    | 6.82 %   | 74,980    | 2.46 %       | 73,182    | 15.30 %  | 63,472    | 1.21      | 1.20      | 0.01 0.83 %  |
| SUPERZ21                | Dec 2021          | 0                    | 74,005          | 0.00 %  | 74,005    | 0.00 %   | 74,005    | 0.00 %       | 74,005    | 289.40 % | 19,005    | 1.03      | 1.03      | 0 0 %        |
| CHGM21                  | Jun 2021          | 5,656                | 63,795          | -5.10 % | 67,222    | -2.46 %  | 68,919    | -1.43 %      | 69,916    | 1.47 %   | 68,905    | 2.93      | 2.86      | 0.07 2.45 %  |
| GUNKULM21               | Jun 2021          | 675                  | 61,052          | 1.00 %  | 60,445    | -14.19 % | 70,444    | 22.72 %      | 57,402    | 6.34 %   | 53,982    | 3.58      | 3.61      | -0.03 -0.8 % |
| TKNM21                  | Jun 2021          | 30                   | 59,240          | 0.05 %  | 59,210    | 0.02 %   | 59,200    | 4.45 %       | 56,679    | -0.04 %  | 56,703    | 10.18     | 10.06     | 0.1 1.19 %   |
| BTSM21                  | Jun 2021          | 2,417                | 51,686          | -0.99 % | 52,204    | -0.28 %  | 52,348    | 15.05 %      | 45,502    | 0.27 %   | 45,380    | 9.72      | 9.75      | -0.03 -0.3 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| SAMART | 8.80  | 0.50   | 6.02 |
| RS     | 29.00 | 1.50   | 5.45 |
| EA     | 62.00 | 2.25   | 3.77 |
| GPSC   | 77.00 | 2.00   | 2.67 |
| BEAUTY | 1.82  | 0.04   | 2.25 |
| MBK    | 15.30 | 0.30   | 2.00 |
| EPG    | 10.20 | 0.20   | 2.00 |
| SIRI   | 1.08  | 0.02   | 1.89 |
| UNIQ   | 6.10  | 0.10   | 1.67 |
| AMATA  | 19.00 | 0.30   | 1.60 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| THCOM  | 9.75  | -0.55  | -5.34 |
| THANI  | 4.52  | -0.16  | -3.42 |
| TTA    | 12.90 | -0.40  | -3.01 |
| KTC    | 79.00 | -2.25  | -2.77 |
| TRUE   | 3.40  | -0.08  | -2.30 |
| CENTEL | 36.50 | -0.75  | -2.01 |
| BCH    | 14.70 | -0.30  | -2.00 |
| BCP    | 25.75 | -0.50  | -1.90 |
| S      | 2.18  | -0.04  | -1.80 |
| M      | 55.50 | -1.00  | -1.77 |

## 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      |
| 31/03/2021 | 43,128           | 45,858 | -2,730 | 18,537             | 16,900 | 1,637 | 50,980         | 49,887 | 1,093 | 112,645 | 280,852 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |     | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|-----|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net | Long           | Short  | Net   | Volume | OI     |
| 31/03/2021 | 10,538           | 17,382 | -6,844 | 6,312              | 6,265 | 47  | 22,746         | 15,949 | 6,797 | 39,596 | 41,636 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |        | Local Investor |       |       | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net    | Long           | Short | Net   | Volume | OI     |
| 31/03/2021 | 0                | 0     | 0   | 5,830              | 8,530 | -2,700 | 12,178         | 9,478 | 2,700 | 18,008 | 51,426 |