

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 08-Apr-21 | 07-Apr-21 | Change | 08-Apr-21 | (+/-) | 07-Apr-21 | (+/-) | 05-Apr-21 | (+/-) | 02-Apr-21 | (+/-) | 01-Apr-21 |
| S50J21 | Apr 2021 | 946.10 | 947.00 | -0.9 -0.1 % | 175 | 6.06 % | 165 | -29.18 % | 233 | 0.43 % | 232 | 0.43 % | 231 |
| S50K21 | May 2021 | 945.50 | 945.70 | -0.2 -0.02 % | 134 | 39.58 % | 96 | -3.03 % | 99 | -7.48 % | 107 | 4.90 % | 102 |
| S50M21 | Jun 2021 | 945.00 | 945.50 | -0.5 -0.05 % | 278,164 | 1.19 % | 274,906 | 4.49 % | 263,101 | -0.65 % | 264,826 | 0.09 % | 264,589 |
| S50U21 | Sep 2021 | 941.80 | 942.40 | -0.6 -0.06 % | 14,655 | 4.06 % | 14,083 | 5.09 % | 13,401 | 6.67 % | 12,563 | -1.96 % | 12,814 |
| S50Z21 | Dec 2021 | 942.40 | 942.70 | -0.3 -0.03 % | 6,643 | 1.68 % | 6,533 | 5.54 % | 6,190 | 0.81 % | 6,140 | 2.33 % | 6,000 |
| S50H22 | Mar 2022 | 938.90 | 939.90 | -1 -0.11 % | 1,469 | 18.76 % | 1,237 | 49.22 % | 829 | 36.35 % | 608 | 50.50 % | 404 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|---------|-----------|---------|-----------|----------|-----------|----------|-----------|
| | | | 08-Apr-21 | 07-Apr-21 | Change | 08-Apr-21 | (+/-) | 07-Apr-21 | (+/-) | 05-Apr-21 | (+/-) | 02-Apr-21 | (+/-) | 01-Apr-21 |
| IRPCM21 | Jun 2021 | 52,514 | 4.08 | 3.89 | 0.19 4.88 % | 215,987 | 12.82 % | 191,437 | -5.09 % | 201,696 | 10.75 % | 182,118 | 12.16 % | 162,372 |
| BTSM21 | Jun 2021 | 26,267 | 9.30 | 9.25 | 0.05 0.54 % | 47,212 | 2.00 % | 46,288 | -4.31 % | 48,373 | 0.44 % | 48,161 | -1.77 % | 49,031 |
| STAM21 | Jun 2021 | 6,728 | 44.74 | 47.18 | -2.44 -5.17 % | 10,301 | -6.38 % | 11,003 | 2.51 % | 10,734 | 10.35 % | 9,727 | -7.29 % | 10,492 |
| TPIPLM21 | Jun 2021 | 6,642 | 1.96 | 1.79 | 0.17 9.50 % | 7,704 | 74.97 % | 4,403 | 6.12 % | 4,149 | 0.02 % | 4,148 | 8.99 % | 3,806 |
| TMBM21 | Jun 2021 | 6,506 | 1.19 | 1.17 | 0.02 1.71 % | 158,628 | 1.23 % | 156,708 | -9.46 % | 173,074 | -1.73 % | 176,112 | 56.42 % | 112,592 |
| GUNKULM21 | Jun 2021 | 4,820 | 3.71 | 3.70 | 0.01 0.27 % | 50,274 | -3.18 % | 51,927 | -6.16 % | 55,333 | -24.68 % | 73,460 | 16.48 % | 63,067 |
| AOTU21 | Sep 2021 | 4,285 | 66.22 | 65.28 | 0.94 1.44 % | 4,192,713.42 | | 149 | 15.50 % | 129 | -0.77 % | 130 | -23.53 % | 170 |
| BLANDM21 | Jun 2021 | 4,191 | 1.11 | 1.08 | 0.03 2.78 % | 172,833 | -1.75 % | 175,907 | -4.11 % | 183,441 | 1.08 % | 181,473 | -0.23 % | 181,897 |
| CHGM21 | Jun 2021 | 3,552 | 2.86 | 2.81 | 0.05 1.78 % | 62,199 | -2.32 % | 63,677 | -0.40 % | 63,931 | -0.74 % | 64,407 | -0.68 % | 64,846 |
| EPGM21 | Jun 2021 | 3,507 | 10.90 | 10.38 | 0.52 5.01 % | 4,540 | -9.88 % | 5,038 | -0.12 % | 5,044 | -33.08 % | 7,537 | 15.24 % | 6,540 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|----------|--------------|---------|-----------|-----------|-----------|--------------|
| | | | *08-Apr-21 | (+/-) | 07-Apr-21 | (+/-) | 05-Apr-21 | (+/-) | 02-Apr-21 | (+/-) | 01-Apr-21 | 08-Apr-21 | 07-Apr-21 | Change |
| IRPCM21 | Jun 2021 | 52,514 | 215,987 | 12.82 % | 191,437 | -5.09 % | 201,696 | 10.75 % | 182,118 | 12.16 % | 162,372 | 4.08 | 3.89 | 0.2 4.88 % |
| BLANDM21 | Jun 2021 | 4,191 | 172,833 | -1.75 % | 175,907 | -4.11 % | 183,441 | 1.08 % | 181,473 | -0.23 % | 181,897 | 1.11 | 1.08 | 0.03 2.78 % |
| TMBM21 | Jun 2021 | 6,506 | 158,628 | 1.23 % | 156,708 | -9.46 % | 173,074 | -1.73 % | 176,112 | 56.42 % | 112,592 | 1.19 | 1.17 | 0.02 1.71 % |
| SUPERM21 | Jun 2021 | 127 | 139,543 | 0.09 % | 139,416 | -1.35 % | 141,328 | -5.30 % | 149,240 | -0.57 % | 150,103 | 0.97 | 0.97 | 0 0 % |
| BLANDU21 | Sep 2021 | 1,003 | 103,132 | -0.96 % | 104,130 | 0.00 % | 104,125 | 1.46 % | 102,624 | 0.00 % | 102,624 | 1.10 | 1.10 | 0 0 % |
| CHGM21 | Jun 2021 | 3,552 | 62,199 | -2.32 % | 63,677 | -0.40 % | 63,931 | -0.74 % | 64,407 | -0.68 % | 64,846 | 2.86 | 2.81 | 0.05 1.78 % |
| TKNM21 | Jun 2021 | 812 | 58,546 | -1.35 % | 59,346 | -0.82 % | 59,836 | 0.09 % | 59,780 | 0.00 % | 59,780 | 9.90 | 9.95 | -0.05 -0.5 % |
| GUNKULM21 | Jun 2021 | 4,820 | 50,274 | -3.18 % | 51,927 | -6.16 % | 55,333 | -24.68 % | 73,460 | 16.48 % | 63,067 | 3.71 | 3.70 | 0.01 0.27 % |
| BTSM21 | Jun 2021 | 26,267 | 47,212 | 2.00 % | 46,288 | -4.31 % | 48,373 | 0.44 % | 48,161 | -1.77 % | 49,031 | 9.30 | 9.25 | 0.05 0.54 % |
| WHAM21 | Jun 2021 | 2,992 | 45,981 | -0.75 % | 46,328 | -7.37 % | 50,013 | -0.83 % | 50,432 | -0.47 % | 50,671 | 3.29 | 3.30 | -0.01 -0.3 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| TPIPL | 1.95 | 0.17 | 9.55 |
| HANA | 61.50 | 4.50 | 7.89 |
| TQM | 128.50 | 6.00 | 4.90 |
| EPG | 11.00 | 0.50 | 4.76 |
| KCE | 60.75 | 2.75 | 4.74 |
| CKP | 4.88 | 0.22 | 4.72 |
| DELTA | 378.00 | 16.00 | 4.42 |
| TTA | 12.30 | 0.50 | 4.24 |
| BCH | 15.20 | 0.60 | 4.11 |
| IRPC | 4.06 | 0.14 | 3.57 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| STA | 46.75 | -2.50 | -5.08 |
| STEC | 14.80 | -0.40 | -2.63 |
| AAV | 2.62 | -0.06 | -2.24 |
| PTTEP | 111.00 | -2.50 | -2.20 |
| SCC | 389.00 | -7.00 | -1.77 |
| ORI | 8.55 | -0.15 | -1.72 |
| TASCO | 19.60 | -0.30 | -1.51 |
| SAMART | 9.80 | -0.15 | -1.51 |
| PTT | 39.00 | -0.50 | -1.27 |
| SAWAD | 81.75 | -1.00 | -1.21 |

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 |
| 08/04/2021 | 46,011 | 50,881 | -4,870 | 22,048 | 23,546 | -1,498 | 67,382 | 61,014 | 6,368 | 135,441 | 301,240 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 08/04/2021 | 11,787 | 10,099 | 1,688 | 3,333 | 3,087 | 246 | 9,722 | 11,656 | -1,934 | 24,842 | 38,076 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|--------|---------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 08/04/2021 | 0 | 0 | 0 | 22,524 | 8,623 | 13,901 | 11,219 | 25,120 | -13,901 | 33,743 | 43,505 |