

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |               | Open Interest |          |           |          |           |         |           |          |           |
|------------------------|-------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                        |                   | 12-Apr-21    | 09-Apr-21 | Change        | 12-Apr-21     | (+/-)    | 09-Apr-21 | (+/-)    | 08-Apr-21 | (+/-)   | 07-Apr-21 | (+/-)    | 05-Apr-21 |
| S50J21                 | Apr 2021          | 940.40       | 951.20    | -10.8 -1.14 % | 162           | -11.48 % | 183       | 4.57 %   | 175       | 6.06 %  | 165       | -29.18 % | 233       |
| S50K21                 | May 2021          | 939.10       | 953.50    | -14.4 -1.51 % | 74            | -32.73 % | 110       | -17.91 % | 134       | 39.58 % | 96        | -3.03 %  | 99        |
| S50M21                 | Jun 2021          | 939.30       | 950.60    | -11.3 -1.19 % | 279,256       | -2.23 %  | 285,627   | 2.68 %   | 278,164   | 1.19 %  | 274,906   | 4.49 %   | 263,101   |
| S50U21                 | Sep 2021          | 936.10       | 947.10    | -11 -1.16 %   | 15,669        | 9.49 %   | 14,311    | -2.35 %  | 14,655    | 4.06 %  | 14,083    | 5.09 %   | 13,401    |
| S50Z21                 | Dec 2021          | 936.30       | 947.60    | -11.3 -1.19 % | 7,094         | 5.28 %   | 6,738     | 1.43 %   | 6,643     | 1.68 %  | 6,533     | 5.54 %   | 6,190     |
| S50H22                 | Mar 2022          | 933.50       | 944.10    | -10.6 -1.12 % | 1,799         | 11.95 %  | 1,607     | 9.39 %   | 1,469     | 18.76 % | 1,237     | 49.22 %  | 829       |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 12-Apr-21    | 09-Apr-21 | Change        | 12-Apr-21     | (+/-)    | 09-Apr-21 | (+/-)    | 08-Apr-21 | (+/-)   | 07-Apr-21 | (+/-)    | 05-Apr-21 |
| CHGM21                  | Jun 2021          | 41,035                 | 2.98         | 2.97      | 0.01 0.34 %   | 51,641        | -28.09 % | 71,813    | 15.46 %  | 62,199    | -2.32 % | 63,677    | -0.40 %  | 63,931    |
| SIRIM21                 | Jun 2021          | 19,642                 | 1.03         | 1.04      | -0.01 -0.96 % | 54,080        | 0.84 %   | 53,627    | 35.45 %  | 39,591    | 2.37 %  | 38,675    | 1.99 %   | 37,922    |
| SUPERM21                | Jun 2021          | 10,607                 | 0.94         | 0.97      | -0.03 -3.09 % | 129,087       | -7.53 %  | 139,604   | 0.04 %   | 139,543   | 0.09 %  | 139,416   | -1.35 %  | 141,328   |
| IRPCM21                 | Jun 2021          | 10,083                 | 3.89         | 4.00      | -0.11 -2.75 % | 221,290       | 2.52 %   | 215,847   | -0.06 %  | 215,987   | 12.82 % | 191,437   | -5.09 %  | 201,696   |
| IRPCZ21                 | Dec 2021          | 6,509                  | 3.87         | 3.98      | -0.11 -2.76 % | 24,886        | 35.29 %  | 18,395    | 0.08 %   | 18,381    | 0.06 %  | 18,370    | -7.54 %  | 19,869    |
| QHZ21                   | Dec 2021          | 6,002                  | 2.40         | 2.39      | 0.01 0.42 %   | 9             | 28.57 %  | 7         | 0.00 %   | 7         | 0.00 %  | 7         | 0.00 %   | 7         |
| ITDM21                  | Jun 2021          | 5,642                  | 1.71         | 1.78      | -0.07 -3.93 % | 15,540        | -8.97 %  | 17,072    | 4.08 %   | 16,402    | 0.24 %  | 16,363    | 15.63 %  | 14,151    |
| TRUEM21                 | Jun 2021          | 5,107                  | 3.29         | 3.29      | 0.00 0.00 %   | 33,565        | 4.72 %   | 32,052    | -1.42 %  | 32,513    | 0.00 %  | 32,514    | -13.45 % | 37,567    |
| SIRIZ21                 | Dec 2021          | 5,012                  | 1.01         | 1.02      | -0.01 -0.98 % | 4,265         | -53.97 % | 9,265     | 0.00 %   | 9,265     | 0.00 %  | 9,265     | 0.00 %   | 9,265     |
| BDM21                   | Jun 2021          | 4,140                  | 22.13        | 22.23     | -0.10 -0.45 % | 13,464        | -8.30 %  | 14,682    | -10.03 % | 16,319    | 3.92 %  | 15,704    | -0.20 %  | 15,735    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |         |           | Settle Price |           |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|--------------|-----------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *12-Apr-21      | (+/-)    | 09-Apr-21 | (+/-)   | 08-Apr-21 | (+/-)        | 07-Apr-21 | (+/-)   | 05-Apr-21 | 12-Apr-21 | 09-Apr-21 | Change       |
| IRPCM21                 | Jun 2021          | 10,083               | 221,290         | 2.52 %   | 215,847   | -0.06 % | 215,987   | 12.82 %      | 191,437   | -5.09 % | 201,696   | 3.89      | 4.00      | -0.1 -2.8 %  |
| BLANDM21                | Jun 2021          | 1,739                | 167,777         | -0.36 %  | 168,380   | -2.58 % | 172,833   | -1.75 %      | 175,907   | -4.11 % | 183,441   | 1.07      | 1.11      | -0.04 -3.6 % |
| TBM21                   | Jun 2021          | 2,718                | 156,368         | -0.80 %  | 157,634   | -0.63 % | 158,628   | 1.23 %       | 156,708   | -9.46 % | 173,074   | 1.15      | 1.19      | -0.04 -3.4 % |
| SUPERM21                | Jun 2021          | 10,607               | 129,087         | -7.53 %  | 139,604   | 0.04 %  | 139,543   | 0.09 %       | 139,416   | -1.35 % | 141,328   | 0.94      | 0.97      | -0.03 -3.1 % |
| BLANDU21                | Sep 2021          | 6                    | 103,138         | 0.01 %   | 103,132   | 0.00 %  | 103,132   | -0.96 %      | 104,130   | 0.00 %  | 104,125   | 1.06      | 1.10      | -0.04 -3.6 % |
| TKNM21                  | Jun 2021          | 518                  | 58,050          | -0.85 %  | 58,546    | 0.00 %  | 58,546    | -1.35 %      | 59,346    | -0.82 % | 59,836    | 9.70      | 9.87      | -0.2 -1.7 %  |
| SIRIM21                 | Jun 2021          | 19,642               | 54,080          | 0.84 %   | 53,627    | 35.45 % | 39,591    | 2.37 %       | 38,675    | 1.99 %  | 37,922    | 1.03      | 1.04      | -0.01 -1 %   |
| CHGM21                  | Jun 2021          | 41,035               | 51,641          | -28.09 % | 71,813    | 15.46 % | 62,199    | -2.32 %      | 63,677    | -0.40 % | 63,931    | 2.98      | 2.97      | 0.01 0.34 %  |
| WHAM21                  | Jun 2021          | 1,356                | 45,984          | -0.14 %  | 46,049    | 0.15 %  | 45,981    | -0.75 %      | 46,328    | -7.37 % | 50,013    | 3.17      | 3.28      | -0.1 -3.4 %  |
| GUNKULM21               | Jun 2021          | 72                   | 45,774          | -0.03 %  | 45,787    | -8.93 % | 50,274    | -3.18 %      | 51,927    | -6.16 % | 55,333    | 3.64      | 3.75      | -0.1 -2.9 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| BCH   | 16.60  | 0.50   | 3.11 |
| PSL   | 12.10  | 0.30   | 2.54 |
| TQM   | 128.50 | 1.50   | 1.18 |
| HANA  | 59.00  | 0.50   | 0.85 |
| MEGA  | 34.00  | 0.25   | 0.74 |
| TISCO | 98.50  | 0.25   | 0.25 |
| KCE   | 59.25  | 0.00   | 0.00 |
| PSH   | 12.90  | 0.00   | 0.00 |
| TCAP  | 36.75  | 0.00   | 0.00 |
| QH    | 2.48   | 0.00   | 0.00 |
| PTTEP | 111.50 | 0.00   | 0.00 |

### Top Loss (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| ITD   | 1.68  | -0.09  | -5.08 |
| UNIQ  | 5.75  | -0.30  | -4.96 |
| S     | 2.00  | -0.10  | -4.76 |
| BAY   | 35.50 | -1.75  | -4.70 |
| PLANB | 6.30  | -0.30  | -4.55 |
| SAWAD | 81.75 | -3.75  | -4.39 |
| TTCL  | 5.65  | -0.25  | -4.24 |
| BPP   | 18.40 | -0.80  | -4.17 |
| ERW   | 4.26  | -0.18  | -4.05 |
| MAJOR | 20.20 | -0.80  | -3.81 |

## 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      |
| 12/04/2021 | 53,139           | 69,188 | -16,049 | 36,658             | 33,771 | 2,887 | 88,261         | 75,099 | 13,162 | 178,058 | 304,054 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 12/04/2021 | 18,286           | 20,045 | -1,759 | 5,354              | 7,630 | -2,276 | 22,746         | 18,711 | 4,035 | 46,386 | 36,303 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |        |        | Local Investor |        |       | Total  |        |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short | Net | Long               | Short  | Net    | Long           | Short  | Net   | Volume | OI     |
| 12/04/2021 | 0                | 0     | 0   | 7,789              | 13,214 | -5,425 | 17,850         | 12,425 | 5,425 | 25,639 | 45,273 |