

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |               | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|---------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 30-Apr-21    | 29-Apr-21 | Change        | 30-Apr-21     | (+/-)   | 29-Apr-21 | (+/-)   | 28-Apr-21 | (+/-)   | 27-Apr-21 | (+/-)   | 26-Apr-21 |
| S50K21                 | May 2021          | 956.00       | 963.30    | -7.3 -0.76 %  | 173           | 2.98 %  | 168       | 5.66 %  | 159       | 4.61 %  | 152       | 2.70 %  | 148       |
| S50M21                 | Jun 2021          | 955.50       | 962.50    | -7 -0.73 %    | 302,000       | -2.18 % | 308,741   | 2.16 %  | 302,202   | -0.41 % | 303,442   | -0.62 % | 305,345   |
| S50N21                 | Jul 2021          | 950.00       | 960.50    | -10.5 -1.09 % | 1             | 0.00 %  | 0         | 0.00 %  | 0         | 0.00 %  | 0         | 0.00 %  | 0         |
| S50U21                 | Sep 2021          | 951.90       | 958.70    | -6.8 -0.71 %  | 20,475        | 1.35 %  | 20,203    | 1.39 %  | 19,926    | -4.93 % | 20,960    | -0.18 % | 20,998    |
| S50Z21                 | Dec 2021          | 951.10       | 957.70    | -6.6 -0.69 %  | 9,440         | -2.30 % | 9,662     | 2.72 %  | 9,406     | 6.93 %  | 8,796     | 3.49 %  | 8,499     |
| S50H22                 | Mar 2022          | 948.20       | 955.00    | -6.8 -0.71 %  | 2,952         | -9.28 % | 3,254     | 17.77 % | 2,763     | 6.02 %  | 2,606     | 3.00 %  | 2,530     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |          |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
|                         |                   |                        | 30-Apr-21    | 29-Apr-21 | Change        | 30-Apr-21     | (+/-)    | 29-Apr-21 | (+/-)    | 28-Apr-21 | (+/-)    | 27-Apr-21 | (+/-)   | 26-Apr-21 |
| TPIPLM21                | Jun 2021          | 27,177                 | 2.16         | 2.07      | 0.09 4.35 %   | 31,851        | 125.08 % | 14,151    | 38.09 %  | 10,248    | 77.06 %  | 5,788     | 0.96 %  | 5,733     |
| IRPCM21                 | Jun 2021          | 24,250                 | 4.18         | 4.13      | 0.05 1.21 %   | 153,778       | -3.61 %  | 159,533   | -20.06 % | 199,558   | -7.43 %  | 215,572   | 0.67 %  | 214,142   |
| GUNKULM21               | Jun 2021          | 15,245                 | 3.97         | 3.94      | 0.03 0.76 %   | 39,740        | 25.19 %  | 31,744    | 8.12 %   | 29,360    | -43.34 % | 51,817    | 23.99 % | 41,790    |
| SPRCZ21                 | Dec 2021          | 12,000                 | 9.42         | 9.10      | 0.32 3.52 %   | 1,530         | 0.00 %   | 1,530     | 0.00 %   | 1,530     | 0.00 %   | 1,530     | 0.00 %  | 1,530     |
| BANPUM21                | Jun 2021          | 10,737                 | 12.25        | 12.31     | -0.06 -0.49 % | 30,164        | -10.54 % | 33,716    | -3.68 %  | 35,005    | 0.10 %   | 34,971    | -0.08 % | 34,999    |
| ITDM21                  | Jun 2021          | 6,914                  | 1.82         | 1.86      | -0.04 -2.15 % | 20,021        | 11.43 %  | 17,968    | -21.08 % | 22,767    | 1.72 %   | 22,381    | 7.80 %  | 20,761    |
| QHZ21                   | Dec 2021          | 6,000                  | 2.33         | 2.33      | 0.00 0.00 %   | 12            | 0.00 %   | 12        | 0.00 %   | 12        | 0.00 %   | 12        | 0.00 %  | 12        |
| SIRIU21                 | Sep 2021          | 4,929                  | 1.04         | 1.05      | -0.01 -0.95 % | 14,969        | -24.57 % | 19,844    | 17.82 %  | 16,843    | 13.47 %  | 14,843    | 66.05 % | 8,939     |
| SIRIM21                 | Jun 2021          | 3,960                  | 1.05         | 1.06      | -0.01 -0.94 % | 37,312        | 9.37 %   | 34,115    | -17.01 % | 41,109    | -2.38 %  | 42,110    | 1.25 %  | 41,592    |
| WHAUPM21                | Jun 2021          | 3,925                  | 4.66         | 4.32      | 0.34 7.87 %   | 3,011         | 101.54 % | 1,494     | -28.76 % | 2,097     | 0.00 %   | 2,097     | 1.99 %  | 2,056     |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |          |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *30-Apr-21      | (+/-)   | 29-Apr-21 | (+/-)    | 28-Apr-21 | (+/-)   | 27-Apr-21    | (+/-)   | 26-Apr-21 | 30-Apr-21 | 29-Apr-21 | Change       |
| BLANDM21                | Jun 2021          | 2,012                | 154,777         | 1.32 %  | 152,765   | 0.00 %   | 152,759   | -0.33 % | 153,259      | -1.29 % | 155,260   | 1.10      | 1.10      | 0 0 %        |
| TMBM21                  | Jun 2021          | 2,801                | 154,426         | 0.13 %  | 154,218   | 3.50 %   | 148,998   | -3.76 % | 154,820      | -2.48 % | 158,757   | 1.18      | 1.17      | 0.01 0.85 %  |
| IRPCM21                 | Jun 2021          | 24,250               | 153,778         | -3.61 % | 159,533   | -20.06 % | 199,558   | -7.43 % | 215,572      | 0.67 %  | 214,142   | 4.18      | 4.13      | 0.05 1.21 %  |
| SUPERM21                | Jun 2021          | 3,036                | 140,748         | 0.74 %  | 139,717   | 0.76 %   | 138,665   | 2.98 %  | 134,658      | 0.76 %  | 133,648   | 0.97      | 0.97      | 0 0 %        |
| SUPERZ21                | Dec 2021          | 0                    | 77,007          | 0.00 %  | 77,007    | 0.00 %   | 77,006    | 0.00 %  | 77,006       | 0.00 %  | 77,006    | 0.97      | 0.97      | 0 0 %        |
| TKNM21                  | Jun 2021          | 1,548                | 56,209          | -0.91 % | 56,723    | 0.00 %   | 56,723    | 0.01 %  | 56,720       | 0.01 %  | 56,714    | 9.50      | 9.40      | 0.1 1.06 %   |
| BEMM21                  | Jun 2021          | 3,016                | 48,666          | 2.10 %  | 47,663    | 8.02 %   | 44,123    | -6.54 % | 47,211       | 2.25 %  | 46,171    | 7.99      | 8.00      | -0.01 -0.1 % |
| BTSM21                  | Jun 2021          | 6                    | 44,949          | 0.00 %  | 44,949    | 0.25 %   | 44,839    | -1.74 % | 45,634       | -1.18 % | 46,180    | 9.04      | 9.04      | 0 0 %        |
| KTCM21                  | Jun 2021          | 123                  | 44,818          | 0.00 %  | 44,819    | 0.00 %   | 44,818    | -0.22 % | 44,918       | 0.00 %  | 44,919    | 76.00     | 77.12     | -1 -1.5 %    |
| TMBZ21                  | Dec 2021          | 0                    | 39,995          | 0.00 %  | 39,995    | 14.29 %  | 34,994    | 0.00 %  | 34,994       | 0.00 %  | 34,993    | 1.16      | 1.17      | -0.01 -0.9 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close | Change |      |
|-------|-------|--------|------|
|       |       | (Baht) | (%)  |
| WHAUP | 4.78  | 0.40   | 9.13 |
| TPIPL | 2.18  | 0.12   | 5.83 |
| SPRC  | 9.40  | 0.35   | 3.87 |
| BEC   | 10.20 | 0.35   | 3.55 |
| UNIQ  | 6.60  | 0.20   | 3.12 |
| MEGA  | 34.75 | 1.00   | 2.96 |
| TOP   | 59.25 | 1.50   | 2.60 |
| BAY   | 37.50 | 0.75   | 2.04 |
| BCP   | 25.75 | 0.50   | 1.98 |
| GFPT  | 11.50 | 0.20   | 1.77 |

### Top Loss (Underlying)

| Stock  | Close  | Change |       |
|--------|--------|--------|-------|
|        |        | (Baht) | (%)   |
| DELTA  | 354.00 | -25.00 | -6.60 |
| TCAP   | 35.50  | -1.75  | -4.70 |
| GLOBAL | 22.40  | -0.80  | -3.45 |
| BH     | 134.00 | -4.50  | -3.25 |
| EPG    | 12.00  | -0.40  | -3.23 |
| PRM    | 7.70   | -0.25  | -3.14 |
| MAJOR  | 19.20  | -0.60  | -3.03 |
| THCOM  | 10.60  | -0.30  | -2.75 |
| HANA   | 55.50  | -1.25  | -2.20 |
| BCH    | 18.10  | -0.40  | -2.16 |

## 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      |
| 30/04/2021 | 48,499           | 71,567 | -23,068 | 27,803             | 24,021 | 3,782 | 76,076         | 56,790 | 19,286 | 152,378 | 335,041 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |     | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|-----|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net | Long           | Short  | Net   | Volume | OI     |
| 30/04/2021 | 32,730           | 37,679 | -4,949 | 7,642              | 7,209 | 433 | 31,070         | 26,554 | 4,516 | 71,442 | 47,461 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |        | Local Investor |       |       | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net    | Long           | Short | Net   | Volume | OI     |
| 30/04/2021 | 0                | 0     | 0   | 6,414              | 9,355 | -2,941 | 12,775         | 9,834 | 2,941 | 19,189 | 41,781 |