

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |          |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 18-Mar-21    | 17-Mar-21 | Change     | 18-Mar-21     | (+/-)    | 17-Mar-21 | (+/-)   | 16-Mar-21 | (+/-)   | 15-Mar-21 | (+/-)   | 12-Mar-21 |
| S50H21                 | Mar 2021          | 966.60       | 965.50    | 1.1 0.11 % | 245,313       | -1.87 %  | 249,983   | -5.86 % | 265,544   | 0.80 %  | 263,436   | -6.46 % | 281,643   |
| S50J21                 | Apr 2021          | 965.30       | 965.00    | 0.3 0.03 % | 166           | -16.58 % | 199       | 40.14 % | 142       | -1.39 % | 144       | -5.26 % | 152       |
| S50K21                 | May 2021          | 963.00       | 966.00    | -3 -0.31 % | 63            | 6.78 %   | 59        | 31.11 % | 45        | 28.57 % | 35        | 2.94 %  | 34        |
| S50M21                 | Jun 2021          | 962.20       | 961.10    | 1.1 0.11 % | 46,688        | 6.19 %   | 43,965    | 9.74 %  | 40,062    | 11.79 % | 35,836    | 5.44 %  | 33,987    |
| S50U21                 | Sep 2021          | 959.40       | 958.30    | 1.1 0.11 % | 10,600        | -0.22 %  | 10,623    | 1.50 %  | 10,466    | 6.18 %  | 9,857     | -0.23 % | 9,880     |
| S50Z21                 | Dec 2021          | 960.70       | 959.30    | 1.4 0.15 % | 5,208         | 2.24 %   | 5,094     | -1.09 % | 5,150     | 1.70 %  | 5,064     | 5.74 %  | 4,789     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |        |       | Open Interest |          |           |          |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|--------|-------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 18-Mar-21    | 17-Mar-21 | Change |       | 18-Mar-21     | (+/-)    | 17-Mar-21 | (+/-)    | 16-Mar-21 | (+/-)   | 15-Mar-21 | (+/-)    | 12-Mar-21 |
| IRPCM21                 | Jun 2021          | 49,871                 | 3.89         | 3.89      | 0.00   | 0.00% | 103,113       | 28.11 %  | 80,489    | 8.27 %   | 74,340    | 12.97 % | 65,803    | -10.61 % | 73,614    |
| GUNKULH21               | Mar 2021          | 21,812                 | 3.84         | 3.65      | 0.19   | 5.21% | 21,280        | 12.70 %  | 18,882    | 35.05 %  | 13,982    | -7.21 % | 15,069    | -9.53 %  | 16,657    |
| GUNKULM21               | Jun 2021          | 14,604                 | 3.66         | 3.45      | 0.21   | 6.09% | 46,494        | 36.98 %  | 33,942    | -0.15 %  | 33,992    | -1.15 % | 34,386    | 38.40 %  | 24,846    |
| TBM21                   | Jun 2021          | 14,441                 | 1.23         | 1.22      | 0.01   | 0.82% | 60,610        | 27.68 %  | 47,472    | -2.45 %  | 48,664    | 3.69 %  | 46,931    | -1.91 %  | 47,844    |
| SUPERM21                | Jun 2021          | 13,051                 | 0.98         | 0.98      | 0.00   | 0.00% | 93,442        | 16.23 %  | 80,393    | 2.81 %   | 78,193    | -2.49 % | 80,193    | 2.56 %   | 78,193    |
| TKNH21                  | Mar 2021          | 12,821                 | 10.10        | 10.02     | 0.08   | 0.80% | 17,955        | -28.96 % | 25,276    | 0.00 %   | 25,276    | -0.04 % | 25,286    | 0.01 %   | 25,284    |
| WHAM21                  | Jun 2021          | 11,418                 | 3.54         | 3.50      | 0.04   | 1.14% | 44,246        | 6.28 %   | 41,630    | -1.12 %  | 42,101    | -2.78 % | 43,306    | -2.23 %  | 44,293    |
| IRPCH21                 | Mar 2021          | 8,224                  | 3.87         | 3.87      | 0.00   | 0.00% | 19,314        | 6.38 %   | 18,155    | -36.16 % | 28,437    | 0.60 %  | 28,268    | -5.12 %  | 29,792    |
| SUPERH21                | Mar 2021          | 8,213                  | 0.97         | 0.97      | 0.00   | 0.00% | 70,545        | -10.43 % | 78,758    | -2.47 %  | 80,749    | -2.42 % | 82,749    | -3.48 %  | 85,729    |
| CHGM21                  | Jun 2021          | 7,516                  | 2.96         | 2.94      | 0.02   | 0.68% | 59,623        | -4.03 %  | 62,127    | -0.02 %  | 62,137    | -7.45 % | 67,142    | 1.52 %   | 66,138    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |         |           |         |           |          | Settle Price |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|---------|-----------|----------|--------------|-----------|-----------|--------------|
|                         |                   |                      | *18-Mar-21      | (+/-)    | 17-Mar-21 | (+/-)   | 16-Mar-21 | (+/-)   | 15-Mar-21 | (+/-)    | 12-Mar-21    | 18-Mar-21 | 17-Mar-21 | Change       |
| BLANDH21                | Mar 2021          | 189                  | 173,638         | -0.07 %  | 173,763   | -0.04 % | 173,838   | -0.88 % | 175,381   | -0.14 %  | 175,620      | 1.14      | 1.16      | -0.02 -1.7 % |
| IRPCM21                 | Jun 2021          | 49,871               | 103,113         | 28.11 %  | 80,489    | 8.27 %  | 74,340    | 12.97 % | 65,803    | -10.61 % | 73,614       | 3.89      | 3.89      | 0 0 %        |
| BLANDM21                | Jun 2021          | 2,673                | 101,669         | 2.69 %   | 99,006    | -0.94 % | 99,944    | 1.06 %  | 98,897    | 3.70 %   | 95,366       | 1.15      | 1.16      | -0.01 -0.9 % |
| SUPERM21                | Jun 2021          | 13,051               | 93,442          | 16.23 %  | 80,393    | 2.81 %  | 78,193    | -2.49 % | 80,193    | 2.56 %   | 78,193       | 0.98      | 0.98      | 0 0 %        |
| SUPERH21                | Mar 2021          | 8,213                | 70,545          | -10.43 % | 78,758    | -2.47 % | 80,749    | -2.42 % | 82,749    | -3.48 %  | 85,729       | 0.97      | 0.97      | 0 0 %        |
| TBM21                   | Jun 2021          | 14,441               | 60,610          | 27.68 %  | 47,472    | -2.45 % | 48,664    | 3.69 %  | 46,931    | -1.91 %  | 47,844       | 1.23      | 1.22      | 0.01 0.82 %  |
| CHGM21                  | Jun 2021          | 7,516                | 59,623          | -4.03 %  | 62,127    | -0.02 % | 62,137    | -7.45 % | 67,142    | 1.52 %   | 66,138       | 2.96      | 2.94      | 0.02 0.68 %  |
| TKNM21                  | Jun 2021          | 6                    | 46,983          | 0.00 %   | 46,983    | 0.00 %  | 46,983    | 0.00 %  | 46,983    | 0.00 %   | 46,983       | 10.00     | 9.98      | 0.02 0.2 %   |
| GUNKULM21               | Jun 2021          | 14,604               | 46,494          | 36.98 %  | 33,942    | -0.15 % | 33,992    | -1.15 % | 34,386    | 38.40 %  | 24,846       | 3.66      | 3.45      | 0.2 6.09 %   |
| BTSM21                  | Jun 2021          | 711                  | 45,032          | 1.58 %   | 44,332    | 0.22 %  | 44,233    | 0.70 %  | 43,927    | 0.71 %   | 43,617       | 9.45      | 9.41      | 0.04 0.43 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| TTA    | 9.55  | 1.15   | 13.69 |
| ICHI   | 14.70 | 1.00   | 7.30  |
| BAY    | 37.25 | 2.25   | 6.43  |
| PSL    | 12.40 | 0.70   | 5.98  |
| TPIPL  | 1.78  | 0.10   | 5.95  |
| GUNKUL | 3.82  | 0.16   | 4.37  |
| AMATA  | 19.20 | 0.80   | 4.35  |
| PRM    | 8.05  | 0.30   | 3.87  |
| SGP    | 11.90 | 0.30   | 2.59  |
| SUPER  | 0.97  | 0.02   | 2.11  |

### Top Loss (Underlying)

| Stock | Close  | Change |       |
|-------|--------|--------|-------|
|       |        | (Baht) | (%)   |
| THCOM | 9.10   | -0.25  | -2.67 |
| HANA  | 55.25  | -1.50  | -2.64 |
| BH    | 136.00 | -3.50  | -2.51 |
| SIRI  | 0.89   | -0.02  | -2.20 |
| S     | 2.04   | -0.04  | -1.92 |
| BLAND | 1.13   | -0.02  | -1.74 |
| TOA   | 32.25  | -0.50  | -1.53 |
| PTG   | 20.10  | -0.30  | -1.47 |
| BCH   | 15.20  | -0.20  | -1.30 |
| M     | 57.75  | -0.75  | -1.28 |

## 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      |
| 18/03/2021 | 77,131           | 79,057 | -1,926 | 40,960             | 40,710 | 250 | 96,495         | 94,819 | 1,676 | 214,586 | 308,038 |

### Precious Metal Futures

| Date       | Foreign Investor |        |     | Local Institutions |       |      | Local Investor |        |     | Total  |        |
|------------|------------------|--------|-----|--------------------|-------|------|----------------|--------|-----|--------|--------|
|            | Long             | Short  | Net | Long               | Short | Net  | Long           | Short  | Net | Volume | OI     |
| 18/03/2021 | 30,077           | 29,647 | 430 | 8,314              | 8,882 | -568 | 30,840         | 30,702 | 138 | 69,231 | 39,347 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |       | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net   | Long           | Short  | Net    | Volume | OI     |
| 18/03/2021 | 0                | 0     | 0   | 9,202              | 3,272 | 5,930 | 9,823          | 15,753 | -5,930 | 19,025 | 49,454 |