

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Apr-21	31-Mar-21	Change	01-Apr-21	(+/-)	31-Mar-21	(+/-)	30-Mar-21	(+/-)	29-Mar-21	(+/-)	26-Mar-21
S50J21	Apr 2021	970.00	966.30	3.7 0.38 %	231	1.76 %	227	1.79 %	223	-5.11 %	235	1.73 %	231
S50K21	May 2021	971.40	968.00	3.4 0.35 %	102	0.99 %	101	2.02 %	99	3.13 %	96	4.35 %	92
S50M21	Jun 2021	969.00	965.10	3.9 0.4 %	264,589	1.05 %	261,833	1.81 %	257,175	0.44 %	256,052	37.12 %	186,734
S50U21	Sep 2021	964.80	960.80	4 0.42 %	12,814	2.02 %	12,560	3.49 %	12,137	5.82 %	11,469	-1.38 %	11,630
S50Z21	Dec 2021	965.20	961.40	3.8 0.4 %	6,000	1.39 %	5,918	1.81 %	5,813	1.64 %	5,719	2.31 %	5,590
S50H22	Mar 2022	961.90	958.30	3.6 0.38 %	404	89.67 %	213	204.29 %	70	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Apr-21	31-Mar-21	Change	01-Apr-21	(+/-)	31-Mar-21	(+/-)	30-Mar-21	(+/-)	29-Mar-21	(+/-)	26-Mar-21
TMBM21	Jun 2021	54,278	1.24	1.21	0.03 2.48 %	112,592	44.92 %	77,692	-3.00 %	80,096	6.82 %	74,980	2.46 %	73,182
IRPCM21	Jun 2021	32,294	3.89	3.76	0.13 3.46 %	162,372	17.83 %	137,798	0.79 %	136,721	-0.55 %	137,483	3.45 %	132,897
SIRIM21	Jun 2021	30,685	1.09	1.08	0.01 0.93 %	40,881	-14.92 %	48,048	70.08 %	28,251	46.69 %	19,259	-0.07 %	19,273
ITDM21	Jun 2021	18,943	1.92	1.81	0.11 6.08 %	23,218	27.85 %	18,161	35.84 %	13,369	15.05 %	11,620	1.25 %	11,477
TKNU21	Sep 2021	16,001	10.34	10.14	0.20 1.97 %	12,023	-3.98 %	12,522	0.00 %	12,522	8.68 %	11,522	0.00 %	11,522
CHGM21	Jun 2021	7,074	2.92	2.93	-0.01 -0.34 %	64,846	1.65 %	63,795	-5.10 %	67,222	-2.46 %	68,919	-1.43 %	69,916
BTSM21	Jun 2021	5,866	9.75	9.72	0.03 0.31 %	49,031	-5.14 %	51,686	-0.99 %	52,204	-0.28 %	52,348	15.05 %	45,502
GUNKULM21	Jun 2021	5,130	3.63	3.58	0.05 1.40 %	63,067	3.30 %	61,052	1.00 %	60,445	-14.19 %	70,444	22.72 %	57,402
TMBU21	Sep 2021	4,044	1.22	1.20	0.02 1.67 %	34,672	6.11 %	32,674	0.00 %	32,673	18.21 %	27,639	7.82 %	25,634
TMBZ21	Dec 2021	4,001	1.22	1.19	0.03 2.52 %	28,512	16.32 %	24,511	0.00 %	24,511	0.00 %	24,511	19.50 %	20,511

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*01-Apr-21	(+/-)	31-Mar-21	(+/-)	30-Mar-21	(+/-)	29-Mar-21	(+/-)	26-Mar-21	01-Apr-21	31-Mar-21	Change
BLANDM21	Jun 2021	2,549	181,897	0.86 %	180,352	2.13 %	176,589	-2.91 %	181,876	0.68 %	180,652	1.20	1.21	-0.01 -0.8 %
IRPCM21	Jun 2021	32,294	162,372	17.83 %	137,798	0.79 %	136,721	-0.55 %	137,483	3.45 %	132,897	3.89	3.76	0.1 3.46 %
SUPERM21	Jun 2021	208	150,103	0.09 %	149,962	0.08 %	149,838	0.03 %	149,798	4.19 %	143,777	1.04	1.03	0.01 0.97 %
TMBM21	Jun 2021	54,278	112,592	44.92 %	77,692	-3.00 %	80,096	6.82 %	74,980	2.46 %	73,182	1.24	1.21	0.03 2.48 %
BLANDU21	Sep 2021	2,000	102,624	1.99 %	100,624	0.00 %	100,623	1.00 %	99,623	56.58 %	63,623	1.19	1.20	-0.01 -0.8 %
SUPERZ21	Dec 2021	0	74,005	0.00 %	74,005	0.00 %	74,005	0.00 %	74,005	0.00 %	74,005	1.04	1.03	0.01 0.97 %
CHGM21	Jun 2021	7,074	64,846	1.65 %	63,795	-5.10 %	67,222	-2.46 %	68,919	-1.43 %	69,916	2.92	2.93	-0.01 -0.3 %
GUNKULM21	Jun 2021	5,130	63,067	3.30 %	61,052	1.00 %	60,445	-14.19 %	70,444	22.72 %	57,402	3.63	3.58	0.05 1.4 %
TKNM21	Jun 2021	540	59,780	0.91 %	59,240	0.05 %	59,210	0.02 %	59,200	4.45 %	56,679	10.38	10.18	0.2 1.96 %
WHAM21	Jun 2021	2,539	50,671	3.05 %	49,172	15.14 %	42,706	-0.42 %	42,886	-0.87 %	43,262	3.46	3.47	-0.01 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	230.00	16.00	7.48
ITD	1.90	0.12	6.74
SAMART	9.15	0.35	3.98
IRPC	3.86	0.14	3.76
KTC	81.50	2.50	3.16
MEGA	35.25	1.00	2.92
IVL	45.75	1.25	2.81
COM7	65.75	1.75	2.73
GLOBAL	21.30	0.50	2.40
CK	18.30	0.40	2.23

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	28.00	-1.00	-3.45
EPG	10.00	-0.20	-1.96
PRM	7.95	-0.15	-1.85
S	2.14	-0.04	-1.83
TQM	120.50	-2.00	-1.63
MINT	32.00	-0.50	-1.54
MTC	69.75	-1.00	-1.41
MBK	15.10	-0.20	-1.31
CPN	57.50	-0.75	-1.29
ERW	4.70	-0.06	-1.26

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
01/04/2021	44,726	41,316	3,410	24,724	25,913	-1,189	58,719	60,940	-2,221	128,169	284,140

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/04/2021	29,137	18,877	10,260	8,936	4,082	4,854	18,226	33,340	-15,114	56,299	36,510

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/04/2021	0	0	0	6,768	5,580	1,188	8,934	10,122	-1,188	15,702	50,799