

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		05-Apr-21	02-Apr-21	Change		05-Apr-21	(+/-)	02-Apr-21	(+/-)	01-Apr-21	(+/-)	31-Mar-21	(+/-)	30-Mar-21
S50J21	Apr 2021	961.50	973.20	-11.7	-1.2 %	233	0.43 %	232	0.43 %	231	1.76 %	227	1.79 %	223
S50K21	May 2021	961.00	971.90	-10.9	-1.12 %	99	-7.48 %	107	4.90 %	102	0.99 %	101	2.02 %	99
S50M21	Jun 2021	961.80	971.70	-9.9	-1.02 %	263,101	-0.65 %	264,826	0.09 %	264,589	1.05 %	261,833	1.81 %	257,175
S50U21	Sep 2021	958.00	967.40	-9.4	-0.97 %	13,401	6.67 %	12,563	-1.96 %	12,814	2.02 %	12,560	3.49 %	12,137
S50Z21	Dec 2021	958.60	967.80	-9.2	-0.95 %	6,190	0.81 %	6,140	2.33 %	6,000	1.39 %	5,918	1.81 %	5,813
S50H22	Mar 2022	955.10	964.70	-9.6	-1 %	829	36.35 %	608	50.50 %	404	89.67 %	213	204.29 %	70

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Apr-21	02-Apr-21	Change	05-Apr-21	(+/-)	02-Apr-21	(+/-)	01-Apr-21	(+/-)	31-Mar-21	(+/-)	30-Mar-21
GUNKULM21	Jun 2021	84,925	3.78	3.89	-0.11 -2.83 %	55,333	-24.68 %	73,460	16.48 %	63,067	3.30 %	61,052	1.00 %	60,445
IRPCM21	Jun 2021	67,017	4.00	4.09	-0.09 -2.20 %	201,696	10.75 %	182,118	12.16 %	162,372	17.83 %	137,798	0.79 %	136,721
ITDM21	Jun 2021	18,607	1.82	1.91	-0.09 -4.71 %	14,151	-22.35 %	18,225	-21.50 %	23,218	27.85 %	18,161	35.84 %	13,369
TRUEM21	Jun 2021	11,398	3.32	3.40	-0.08 -2.35 %	37,567	-20.96 %	47,530	9.67 %	43,339	-1.71 %	44,092	3.37 %	42,656
SUPERU21	Sep 2021	11,001	0.98	1.02	-0.04 -3.92 %	24,355	-26.98 %	33,354	0.00 %	33,354	0.00 %	33,354	4.06 %	32,052
SUPERM21	Jun 2021	8,260	0.98	1.02	-0.04 -3.92 %	141,328	-5.30 %	149,240	-0.57 %	150,103	0.09 %	149,962	0.08 %	149,838
TBM21	Jun 2021	8,121	1.21	1.24	-0.03 -2.42 %	173,074	-1.73 %	176,112	56.42 %	112,592	44.92 %	77,692	-3.00 %	80,096
IRPCZ21	Dec 2021	7,505	3.98	4.07	-0.09 -2.21 %	19,869	60.60 %	12,372	39.70 %	8,856	29.15 %	6,857	0.00 %	6,857
SIRIM21	Jun 2021	7,309	1.05	1.09	-0.04 -3.67 %	37,922	15.22 %	32,913	-19.49 %	40,881	-14.92 %	48,048	70.08 %	28,251
EPGM21	Jun 2021	6,517	10.75	9.97	0.78 7.82 %	5,044	-33.08 %	7,537	15.24 %	6,540	30.02 %	5,030	-9.04 %	5,530

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Apr-21	(+/-)	02-Apr-21	(+/-)	01-Apr-21	(+/-)	31-Mar-21	(+/-)	30-Mar-21	05-Apr-21	02-Apr-21	Change
IRPCM21	Jun 2021	67,017	201,696	10.75 %	182,118	12.16 %	162,372	17.83 %	137,798	0.79 %	136,721	4.00	4.09	-0.09 -2.2 %
BLANDM21	Jun 2021	3,117	183,441	1.08 %	181,473	-0.23 %	181,897	0.86 %	180,352	2.13 %	176,589	1.16	1.20	-0.04 -3.3 %
TBM21	Jun 2021	8,121	173,074	-1.73 %	176,112	56.42 %	112,592	44.92 %	77,692	-3.00 %	80,096	1.21	1.24	-0.03 -2.4 %
SUPERM21	Jun 2021	8,260	141,328	-5.30 %	149,240	-0.57 %	150,103	0.09 %	149,962	0.08 %	149,838	0.98	1.02	-0.04 -3.9 %
BLANDU21	Sep 2021	1,501	104,125	1.46 %	102,624	0.00 %	102,624	1.99 %	100,624	0.00 %	100,623	1.20	1.19	0.01 0.84 %
CHGM21	Jun 2021	534	63,931	-0.74 %	64,407	-0.68 %	64,846	1.65 %	63,795	-5.10 %	67,222	2.86	2.91	-0.05 -1.7 %
TKNM21	Jun 2021	56	59,836	0.09 %	59,780	0.00 %	59,780	0.91 %	59,240	0.05 %	59,210	10.18	10.16	0.02 0.2 %
GUNKULM21	Jun 2021	84,925	55,333	-24.68 %	73,460	16.48 %	63,067	3.30 %	61,052	1.00 %	60,445	3.78	3.89	-0.1 -2.8 %
WHAM21	Jun 2021	3,879	50,013	-0.83 %	50,432	-0.47 %	50,671	3.05 %	49,172	15.14 %	42,706	3.39	3.42	-0.03 -0.9 %
BTSM21	Jun 2021	2,654	48,373	0.44 %	48,161	-1.77 %	49,031	-5.14 %	51,686	-0.99 %	52,204	9.50	9.68	-0.2 -1.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	10.80	0.80	8.00
DELTA	379.00	26.00	7.37
ORI	9.00	0.40	4.65
SAMART	10.00	0.35	3.63
STA	47.00	1.00	2.17
ICHI	14.30	0.10	0.70
KCE	57.25	0.25	0.44
TCAP	37.50	0.00	0.00
TPIPP	4.36	0.00	0.00
INTUCH	57.50	0.00	0.00
BGRIM	45.50	0.00	0.00
TTW	11.80	0.00	0.00
LPN	5.10	0.00	0.00
SAWAD	85.50	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	21.00	-1.60	-7.08
RS	26.25	-1.75	-6.25
PSL	12.00	-0.70	-5.51
ITD	1.82	-0.10	-5.21
ERW	4.46	-0.20	-4.29
MINT	31.00	-1.25	-3.88
CENTEL	34.25	-1.25	-3.52
IVL	43.25	-1.50	-3.35
JMT	45.75	-1.50	-3.17
TTCL	6.25	-0.20	-3.10
TTA	12.50	-0.40	-3.10

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
05/04/2021	47,508	60,053	-12,545	33,279	30,957	2,322	83,573	73,350	10,223	164,360	283,853

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2021	3,810	3,246	564	1,177	1,751	-574	4,128	4,118	10	9,115	37,637

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2021	0	0	0	8,174	7,620	554	14,903	15,457	-554	23,077	53,497