

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Apr-21	05-Apr-21	Change	07-Apr-21	(+/-)	05-Apr-21	(+/-)	02-Apr-21	(+/-)	01-Apr-21	(+/-)	31-Mar-21
S50J21	Apr 2021	947.00	961.50	-14.5 -1.51 %	165	-29.18 %	233	0.43 %	232	0.43 %	231	1.76 %	227
S50K21	May 2021	945.70	961.00	-15.3 -1.59 %	96	-3.03 %	99	-7.48 %	107	4.90 %	102	0.99 %	101
S50M21	Jun 2021	945.50	961.80	-16.3 -1.69 %	274,906	4.49 %	263,101	-0.65 %	264,826	0.09 %	264,589	1.05 %	261,833
S50U21	Sep 2021	942.40	958.00	-15.6 -1.63 %	14,083	5.09 %	13,401	6.67 %	12,563	-1.96 %	12,814	2.02 %	12,560
S50Z21	Dec 2021	942.70	958.60	-15.9 -1.66 %	6,533	5.54 %	6,190	0.81 %	6,140	2.33 %	6,000	1.39 %	5,918
S50H22	Mar 2022	939.90	955.10	-15.2 -1.59 %	1,237	49.22 %	829	36.35 %	608	50.50 %	404	89.67 %	213

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Apr-21	05-Apr-21	Change	07-Apr-21	(+/-)	05-Apr-21	(+/-)	02-Apr-21	(+/-)	01-Apr-21	(+/-)	31-Mar-21
GUNKULM21	Jun 2021	25,830	3.70	3.78	-0.08 -2.12 %	51,927	-6.16 %	55,333	-24.68 %	73,460	16.48 %	63,067	3.30 %	61,052
IRPCM21	Jun 2021	23,701	3.89	4.00	-0.11 -2.75 %	191,437	-5.09 %	201,696	10.75 %	182,118	12.16 %	162,372	17.83 %	137,798
TMBM21	Jun 2021	23,212	1.17	1.21	-0.04 -3.31 %	156,708	-9.46 %	173,074	-1.73 %	176,112	56.42 %	112,592	44.92 %	77,692
SIRIM21	Jun 2021	17,090	0.99	1.05	-0.06 -5.71 %	38,675	1.99 %	37,922	15.22 %	32,913	-19.49 %	40,881	-14.92 %	48,048
BEAUTYM21	Jun 2021	15,846	1.70	1.78	-0.08 -4.49 %	32,077	-29.61 %	45,569	0.07 %	45,536	1.19 %	45,002	3.54 %	43,464
BLANDM21	Jun 2021	12,766	1.08	1.16	-0.08 -6.90 %	175,907	-4.11 %	183,441	1.08 %	181,473	-0.23 %	181,897	0.86 %	180,352
AAVM21	Jun 2021	8,677	2.69	2.82	-0.13 -4.61 %	5,011	-51.09 %	10,245	-7.46 %	11,071	5.07 %	10,537	0.61 %	10,473
PRMM21	Jun 2021	7,775	7.81	7.91	-0.10 -1.26 %	26,525	-13.73 %	30,747	-6.09 %	32,742	20.19 %	27,242	1.37 %	26,875
TMBU21	Sep 2021	7,027	1.16	1.20	-0.04 -3.33 %	28,727	-19.54 %	35,703	0.00 %	35,702	2.97 %	34,672	6.11 %	32,674
TRUEM21	Jun 2021	6,845	3.25	3.32	-0.07 -2.11 %	32,514	-13.45 %	37,567	-20.96 %	47,530	9.67 %	43,339	-1.71 %	44,092

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Apr-21	(+/-)	05-Apr-21	(+/-)	02-Apr-21	(+/-)	01-Apr-21	(+/-)	31-Mar-21	07-Apr-21	05-Apr-21	Change
IRPCM21	Jun 2021	23,701	191,437	-5.09 %	201,696	10.75 %	182,118	12.16 %	162,372	17.83 %	137,798	3.89	4.00	-0.1 -2.8 %
BLANDM21	Jun 2021	12,766	175,907	-4.11 %	183,441	1.08 %	181,473	-0.23 %	181,897	0.86 %	180,352	1.08	1.16	-0.08 -6.9 %
TMBM21	Jun 2021	23,212	156,708	-9.46 %	173,074	-1.73 %	176,112	56.42 %	112,592	44.92 %	77,692	1.17	1.21	-0.04 -3.3 %
SUPERM21	Jun 2021	2,108	139,416	-1.35 %	141,328	-5.30 %	149,240	-0.57 %	150,103	0.09 %	149,962	0.97	0.98	-0.01 -1.0 %
BLANDU21	Sep 2021	5	104,130	0.00 %	104,125	1.46 %	102,624	0.00 %	102,624	1.99 %	100,624	1.10	1.20	-0.1 -8.3 %
CHGM21	Jun 2021	2,291	63,677	-0.40 %	63,931	-0.74 %	64,407	-0.68 %	64,846	1.65 %	63,795	2.81	2.86	-0.05 -1.8 %
TKNM21	Jun 2021	520	59,346	-0.82 %	59,836	0.09 %	59,780	0.00 %	59,780	0.91 %	59,240	9.95	10.18	-0.2 -2.3 %
GUNKULM21	Jun 2021	25,830	51,927	-6.16 %	55,333	-24.68 %	73,460	16.48 %	63,067	3.30 %	61,052	3.70	3.78	-0.08 -2.1 %
WHAM21	Jun 2021	5,185	46,328	-7.37 %	50,013	-0.83 %	50,432	-0.47 %	50,671	3.05 %	49,172	3.30	3.39	-0.09 -2.7 %
BTSM21	Jun 2021	5,903	46,288	-4.31 %	48,373	0.44 %	48,161	-1.77 %	49,031	-5.14 %	51,686	9.25	9.50	-0.3 -2.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	67.25	3.75	5.91
STA	49.25	2.25	4.79
IVL	44.25	1.00	2.31
BLA	26.75	0.50	1.90
KCE	58.00	0.75	1.31
HANA	57.00	0.50	0.88
TISCO	98.50	0.75	0.77
EASTW	9.85	0.05	0.51
BDMS	21.50	0.10	0.47
TQM	122.50	0.50	0.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.09	-0.07	-6.03
TTA	11.80	-0.70	-5.60
TTCL	5.90	-0.35	-5.60
ITD	1.72	-0.10	-5.49
AEONTS	222.00	-12.00	-5.13
BEAUTY	1.68	-0.09	-5.08
BGRIM	43.25	-2.25	-4.95
THCOM	8.75	-0.45	-4.89
SIRI	0.99	-0.05	-4.81
RS	25.00	-1.25	-4.76

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
07/04/2021	61,822	71,428	-9,606	31,997	33,861	-1,864	93,822	82,352	11,470	187,641	297,020

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2021	13,222	13,526	-304	3,557	3,550	7	13,729	13,432	297	30,508	38,016

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2021	0	0	0	5,714	6,491	-777	8,612	7,835	777	14,326	52,397