

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Apr-21	12-Apr-21	Change	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	(+/-)	08-Apr-21	(+/-)	07-Apr-21
S50J21	Apr 2021	944.10	940.40	3.7 0.39 %	170	4.94 %	162	-11.48 %	183	4.57 %	175	6.06 %	165
S50K21	May 2021	943.00	939.10	3.9 0.42 %	121	63.51 %	74	-32.73 %	110	-17.91 %	134	39.58 %	96
S50M21	Jun 2021	942.80	939.30	3.5 0.37 %	292,076	4.59 %	279,256	-2.23 %	285,627	2.68 %	278,164	1.19 %	274,906
S50U21	Sep 2021	939.50	936.10	3.4 0.36 %	16,158	3.12 %	15,669	9.49 %	14,311	-2.35 %	14,655	4.06 %	14,083
S50Z21	Dec 2021	939.50	936.30	3.2 0.34 %	7,441	4.89 %	7,094	5.28 %	6,738	1.43 %	6,643	1.68 %	6,533
S50H22	Mar 2022	936.80	933.50	3.3 0.35 %	1,912	6.28 %	1,799	11.95 %	1,607	9.39 %	1,469	18.76 %	1,237

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Apr-21	12-Apr-21	Change	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	(+/-)	08-Apr-21	(+/-)	07-Apr-21
SIRIM21	Jun 2021	14,328	1.01	1.03	-0.02 -1.94 %	54,319	0.44 %	54,080	0.84 %	53,627	35.45 %	39,591	2.37 %	38,675
IRPCM21	Jun 2021	12,044	3.97	3.89	0.08 2.06 %	222,872	0.71 %	221,290	2.52 %	215,847	-0.06 %	215,987	12.82 %	191,437
TTAM21	Jun 2021	8,496	13.13	11.59	1.54 13.29 %	19,945	-7.35 %	21,527	2.44 %	21,015	-1.81 %	21,402	-2.76 %	22,009
BEAUTYM21	Jun 2021	6,840	1.67	1.73	-0.06 -3.47 %	24,780	-21.47 %	31,555	-3.13 %	32,576	1.56 %	32,076	0.00 %	32,077
CHGM21	Jun 2021	5,639	2.99	2.98	0.01 0.34 %	48,237	-6.59 %	51,641	-28.09 %	71,813	15.46 %	62,199	-2.32 %	63,677
SUPERM21	Jun 2021	5,540	0.94	0.94	0.00 0.00 %	134,587	4.26 %	129,087	-7.53 %	139,604	0.04 %	139,543	0.09 %	139,416
TBM21	Jun 2021	5,428	1.15	1.15	0.00 0.00 %	159,301	1.88 %	156,368	-0.80 %	157,634	-0.63 %	158,628	1.23 %	156,708
WHAM21	Jun 2021	5,275	3.19	3.17	0.02 0.63 %	48,555	5.59 %	45,984	-0.14 %	46,049	0.15 %	45,981	-0.75 %	46,328
KTCM21	Jun 2021	5,216	74.85	75.15	-0.30 -0.40 %	44,620	0.00 %	44,619	0.13 %	44,559	-0.55 %	44,804	-0.02 %	44,813
BLANDM21	Jun 2021	4,087	1.06	1.07	-0.01 -0.93 %	163,772	-2.39 %	167,777	-0.36 %	168,380	-2.58 %	172,833	-1.75 %	175,907

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	(+/-)	08-Apr-21	(+/-)	07-Apr-21	16-Apr-21	12-Apr-21	Change
IRPCM21	Jun 2021	12,044	222,872	0.71 %	221,290	2.52 %	215,847	-0.06 %	215,987	12.82 %	191,437	3.97	3.89	0.08 2.06 %
BLANDM21	Jun 2021	4,087	163,772	-2.39 %	167,777	-0.36 %	168,380	-2.58 %	172,833	-1.75 %	175,907	1.06	1.07	-0.01 -0.9 %
TBM21	Jun 2021	5,428	159,301	1.88 %	156,368	-0.80 %	157,634	-0.63 %	158,628	1.23 %	156,708	1.15	1.15	0 0 %
SUPERM21	Jun 2021	5,540	134,587	4.26 %	129,087	-7.53 %	139,604	0.04 %	139,543	0.09 %	139,416	0.94	0.94	0 0 %
BLANDU21	Sep 2021	0	103,138	0.00 %	103,138	0.01 %	103,132	0.00 %	103,132	-0.96 %	104,130	1.05	1.06	-0.01 -0.9 %
TKNM21	Jun 2021	1,053	57,587	-0.80 %	58,050	-0.85 %	58,546	0.00 %	58,546	-1.35 %	59,346	9.59	9.70	-0.1 -1.1 %
SIRIM21	Jun 2021	14,328	54,319	0.44 %	54,080	0.84 %	53,627	35.45 %	39,591	2.37 %	38,675	1.01	1.03	-0.02 -1.9 %
WHAM21	Jun 2021	5,275	48,555	5.59 %	45,984	-0.14 %	46,049	0.15 %	45,981	-0.75 %	46,328	3.19	3.17	0.02 0.63 %
CHGM21	Jun 2021	5,639	48,237	-6.59 %	51,641	-28.09 %	71,813	15.46 %	62,199	-2.32 %	63,677	2.99	2.98	0.01 0.34 %
BTSM21	Jun 2021	902	44,824	-1.22 %	45,376	-4.41 %	47,467	0.54 %	47,212	2.00 %	46,288	9.05	9.05	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.90	1.80	14.88
TTA	13.20	1.60	13.79
COM7	72.50	6.25	9.43
SAMART	10.10	0.65	6.88
JMT	45.75	2.75	6.40
ESSO	8.40	0.35	4.35
BANPU	12.20	0.50	4.27
PTTEP	116.00	4.50	4.04
BEC	9.10	0.30	3.41
IVL	46.00	1.50	3.37

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	2.40	-1.68	-41.18
PLANB	6.10	-0.20	-3.17
KBANK	134.50	-4.00	-2.89
TCAP	35.75	-1.00	-2.72
UNIQ	5.60	-0.15	-2.61
TMB	1.16	-0.03	-2.52
BEAUTY	1.63	-0.04	-2.40
ITD	1.64	-0.04	-2.38
AAV	2.48	-0.06	-2.36
TQM	125.50	-3.00	-2.33

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
16/04/2021	62,165	65,047	-2,882	30,593	31,195	-602	79,865	76,381	3,484	172,623	317,878

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/04/2021	13,446	16,604	-3,158	5,225	6,049	-824	18,694	14,712	3,982	37,365	40,679

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/04/2021	0	0	0	10,573	10,366	207	14,928	15,135	-207	25,501	45,945