

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Apr-21	16-Apr-21	Change	19-Apr-21	(+/-)	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	(+/-)	08-Apr-21
S50J21	Apr 2021	956.70	944.10	12.6 1.33 %	198	16.47 %	170	4.94 %	162	-11.48 %	183	4.57 %	175
S50K21	May 2021	957.20	943.00	14.2 1.51 %	142	17.36 %	121	63.51 %	74	-32.73 %	110	-17.91 %	134
S50M21	Jun 2021	954.90	942.80	12.1 1.28 %	298,244	2.11 %	292,076	4.59 %	279,256	-2.23 %	285,627	2.68 %	278,164
S50U21	Sep 2021	951.50	939.50	12 1.28 %	15,181	-6.05 %	16,158	3.12 %	15,669	9.49 %	14,311	-2.35 %	14,655
S50Z21	Dec 2021	951.40	939.50	11.9 1.27 %	7,462	0.28 %	7,441	4.89 %	7,094	5.28 %	6,738	1.43 %	6,643
S50H22	Mar 2022	948.50	936.80	11.7 1.25 %	1,943	1.62 %	1,912	6.28 %	1,799	11.95 %	1,607	9.39 %	1,469

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Apr-21	16-Apr-21	Change	19-Apr-21	(+/-)	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	(+/-)	08-Apr-21
GUNKULM21	Jun 2021	13,505	3.78	3.54	0.24 6.78 %	41,734	-6.72 %	44,740	-2.26 %	45,774	-0.03 %	45,787	-8.93 %	50,274
WHAM21	Jun 2021	11,637	3.25	3.19	0.06 1.88 %	46,200	-4.85 %	48,555	5.59 %	45,984	-0.14 %	46,049	0.15 %	45,981
IRPCM21	Jun 2021	11,328	4.00	3.97	0.03 0.76 %	227,856	2.24 %	222,872	0.71 %	221,290	2.52 %	215,847	-0.06 %	215,987
CHGM21	Jun 2021	7,253	2.99	2.99	0.00 0.00 %	44,351	-8.06 %	48,237	-6.59 %	51,641	-28.09 %	71,813	15.46 %	62,199
TBM21	Jun 2021	6,879	1.17	1.15	0.02 1.74 %	164,936	3.54 %	159,301	1.88 %	156,368	-0.80 %	157,634	-0.63 %	158,628
SUPERM21	Jun 2021	5,524	0.96	0.94	0.02 2.13 %	131,087	-2.60 %	134,587	4.26 %	129,087	-7.53 %	139,604	0.04 %	139,543
TTAZ21	Dec 2021	5,500	13.83	13.15	0.68 5.17 %	7,509	273.77 %	2,009	222.22 %	9	0.00 %	9	0.00 %	9
ORIM21	Jun 2021	5,190	8.84	8.60	0.24 2.79 %	13,970	-13.17 %	16,088	3.28 %	15,577	0.10 %	15,562	6.96 %	14,549
KTCM21	Jun 2021	5,029	75.75	74.85	0.90 1.20 %	44,636	0.04 %	44,620	0.00 %	44,619	0.13 %	44,559	-0.55 %	44,804
EPGM21	Jun 2021	5,011	10.72	10.57	0.15 1.42 %	3,527	-22.28 %	4,538	12.38 %	4,038	0.00 %	4,038	-11.06 %	4,540

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Apr-21	(+/-)	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	(+/-)	08-Apr-21	19-Apr-21	16-Apr-21	Change
IRPCM21	Jun 2021	11,328	227,856	2.24 %	222,872	0.71 %	221,290	2.52 %	215,847	-0.06 %	215,987	4.00	3.97	0.03 0.76 %
TBM21	Jun 2021	6,879	164,936	3.54 %	159,301	1.88 %	156,368	-0.80 %	157,634	-0.63 %	158,628	1.17	1.15	0.02 1.74 %
BLANDM21	Jun 2021	2,121	161,793	-1.21 %	163,772	-2.39 %	167,777	-0.36 %	168,380	-2.58 %	172,833	1.09	1.06	0.03 2.83 %
SUPERM21	Jun 2021	5,524	131,087	-2.60 %	134,587	4.26 %	129,087	-7.53 %	139,604	0.04 %	139,543	0.96	0.94	0.02 2.13 %
BLANDU21	Sep 2021	1	103,139	0.00 %	103,138	0.00 %	103,138	0.01 %	103,132	0.00 %	103,132	1.07	1.05	0.02 1.9 %
TKNM21	Jun 2021	15	57,586	0.00 %	57,587	-0.80 %	58,050	-0.85 %	58,546	0.00 %	58,546	9.85	9.59	0.3 2.71 %
SIRIM21	Jun 2021	4,480	52,340	-3.64 %	54,319	0.44 %	54,080	0.84 %	53,627	35.45 %	39,591	1.03	1.01	0.02 1.98 %
WHAM21	Jun 2021	11,637	46,200	-4.85 %	48,555	5.59 %	45,984	-0.14 %	46,049	0.15 %	45,981	3.25	3.19	0.06 1.88 %
BTSM21	Jun 2021	1,104	45,928	2.46 %	44,824	-1.22 %	45,376	-4.41 %	47,467	0.54 %	47,212	9.10	9.05	0.05 0.55 %
KTCM21	Jun 2021	5,029	44,636	0.04 %	44,620	0.00 %	44,619	0.13 %	44,559	-0.55 %	44,804	75.75	74.85	0.9 1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	15.40	1.50	10.79
THCOM	10.10	0.85	9.19
ITD	1.77	0.13	7.93
INTUCH	63.00	4.50	7.69
DELTA	399.00	27.00	7.26
BEC	9.70	0.60	6.59
AAV	2.64	0.16	6.45
GUNKUL	3.96	0.24	6.45
BEAUTY	1.73	0.10	6.13
PLANB	6.45	0.35	5.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	32.25	-0.50	-1.53
SAMART	9.95	-0.15	-1.49
CHG	2.96	-0.04	-1.33
IVL	45.50	-0.50	-1.09
TOP	55.25	-0.50	-0.90
BGRIM	43.00	-0.25	-0.58
PTTEP	115.50	-0.50	-0.43
TQM	125.00	-0.50	-0.40
BJC	37.00	0.00	0.00
QH	2.48	0.00	0.00
HANA	60.00	0.00	0.00
IRPC	3.96	0.00	0.00
PTT	39.75	0.00	0.00
RS	26.00	0.00	0.00

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
19/04/2021	78,348	55,979	22,369	29,195	33,417	-4,222	69,042	87,189	-18,147	176,585	323,170

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2021	18,261	16,774	1,487	5,188	5,287	-99	17,869	19,257	-1,388	41,318	43,319

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2021	0	0	0	10,248	13,002	-2,754	16,453	13,699	2,754	26,701	45,882