

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Apr-21	19-Apr-21	Change	20-Apr-21	(+/-)	19-Apr-21	(+/-)	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21
S50J21	Apr 2021	959.60	956.70	2.9 0.3 %	193	-2.53 %	198	16.47 %	170	4.94 %	162	-11.48 %	183
S50K21	May 2021	958.30	957.20	1.1 0.11 %	153	7.75 %	142	17.36 %	121	63.51 %	74	-32.73 %	110
S50M21	Jun 2021	959.00	954.90	4.1 0.43 %	293,084	-1.73 %	298,244	2.11 %	292,076	4.59 %	279,256	-2.23 %	285,627
S50U21	Sep 2021	956.00	951.50	4.5 0.47 %	15,299	0.78 %	15,181	-6.05 %	16,158	3.12 %	15,669	9.49 %	14,311
S50Z21	Dec 2021	955.60	951.40	4.2 0.44 %	7,524	0.83 %	7,462	0.28 %	7,441	4.89 %	7,094	5.28 %	6,738
S50H22	Mar 2022	952.70	948.50	4.2 0.44 %	2,045	5.25 %	1,943	1.62 %	1,912	6.28 %	1,799	11.95 %	1,607

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Apr-21	19-Apr-21	Change	20-Apr-21	(+/-)	19-Apr-21	(+/-)	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21
TMBM21	Jun 2021	37,336	1.18	1.17	0.01 0.85 %	192,045	16.44 %	164,936	3.54 %	159,301	1.88 %	156,368	-0.80 %	157,634
IRPCM21	Jun 2021	24,586	3.97	4.00	-0.03 -0.75 %	210,224	-7.74 %	227,856	2.24 %	222,872	0.71 %	221,290	2.52 %	215,847
THCOMM21	Jun 2021	13,002	11.00	10.12	0.88 8.70 %	8,549	175.24 %	3,106	2.37 %	3,034	-0.03 %	3,035	-0.16 %	3,040
SIRIM21	Jun 2021	12,775	1.02	1.03	-0.01 -0.97 %	42,471	-18.86 %	52,340	-3.64 %	54,319	0.44 %	54,080	0.84 %	53,627
SUPERM21	Jun 2021	8,133	0.98	0.96	0.02 2.08 %	132,195	0.85 %	131,087	-2.60 %	134,587	4.26 %	129,087	-7.53 %	139,604
TTAM21	Jun 2021	8,056	13.79	13.81	-0.02 -0.14 %	25,720	8.02 %	23,811	19.38 %	19,945	-7.35 %	21,527	2.44 %	21,015
ITDU21	Sep 2021	7,502	1.79	1.77	0.02 1.13 %	7,855	61.86 %	4,853	106.34 %	2,352	-45.67 %	4,329	-31.59 %	6,328
BANPUM21	Jun 2021	6,724	12.25	12.37	-0.12 -0.97 %	38,039	21.08 %	31,417	1.83 %	30,852	-4.84 %	32,422	-1.54 %	32,928
TIPLM21	Jun 2021	6,147	1.98	1.95	0.03 1.54 %	9,807	164.20 %	3,712	0.00 %	3,712	-0.08 %	3,715	-21.21 %	4,715
GUNKULM21	Jun 2021	5,926	3.74	3.78	-0.04 -1.06 %	38,814	-7.00 %	41,734	-6.72 %	44,740	-2.26 %	45,774	-0.03 %	45,787

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Apr-21	(+/-)	19-Apr-21	(+/-)	16-Apr-21	(+/-)	12-Apr-21	(+/-)	09-Apr-21	20-Apr-21	19-Apr-21	Change
IRPCM21	Jun 2021	24,586	210,224	-7.74 %	227,856	2.24 %	222,872	0.71 %	221,290	2.52 %	215,847	3.97	4.00	-0.03 -0.8 %
TMBM21	Jun 2021	37,336	192,045	16.44 %	164,936	3.54 %	159,301	1.88 %	156,368	-0.80 %	157,634	1.18	1.17	0.01 0.85 %
BLANDM21	Jun 2021	81	161,874	0.05 %	161,793	-1.21 %	163,772	-2.39 %	167,777	-0.36 %	168,380	1.08	1.09	-0.01 -0.9 %
SUPERM21	Jun 2021	8,133	132,195	0.85 %	131,087	-2.60 %	134,587	4.26 %	129,087	-7.53 %	139,604	0.98	0.96	0.02 2.08 %
TKNM21	Jun 2021	15	57,591	0.01 %	57,586	0.00 %	57,587	-0.80 %	58,050	-0.85 %	58,546	9.65	9.85	-0.2 -2.0 %
BTSM21	Jun 2021	132	46,048	0.26 %	45,928	2.46 %	44,824	-1.22 %	45,376	-4.41 %	47,467	9.10	9.10	0 0 %
KTCM21	Jun 2021	575	44,852	0.48 %	44,636	0.04 %	44,620	0.00 %	44,619	0.13 %	44,559	78.00	75.75	2.3 2.97 %
CHGM21	Jun 2021	2,050	44,383	0.07 %	44,351	-8.06 %	48,237	-6.59 %	51,641	-28.09 %	71,813	3.02	2.99	0.03 1 %
WHAM21	Jun 2021	2,614	43,898	-4.98 %	46,200	-4.85 %	48,555	5.59 %	45,984	-0.14 %	46,049	3.29	3.25	0.04 1.23 %
SIRIM21	Jun 2021	12,775	42,471	-18.86 %	52,340	-3.64 %	54,319	0.44 %	54,080	0.84 %	53,627	1.02	1.03	-0.01 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.90	0.80	7.92
GULF	34.25	2.00	6.20
SAWAD	88.25	4.75	5.69
BAY	38.75	1.75	4.73
MTC	69.00	2.50	3.76
EPG	11.20	0.40	3.70
KTC	78.75	2.75	3.62
AEONTS	230.00	8.00	3.60
ADVANC	175.00	5.50	3.24
JAS	2.92	0.08	2.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	385.00	-14.00	-3.51
COM7	72.25	-2.25	-3.02
PSL	15.00	-0.40	-2.60
KCE	60.00	-1.50	-2.44
JMT	45.75	-1.00	-2.14
HANA	58.75	-1.25	-2.08
GLOBAL	22.50	-0.40	-1.75
CPF	29.25	-0.50	-1.68
BANPU	12.20	-0.20	-1.61
MINT	30.75	-0.50	-1.60

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
20/04/2021	55,960	52,122	3,838	26,147	23,220	2,927	62,400	69,165	-6,765	144,507	318,298

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/04/2021	17,625	24,213	-6,588	4,238	6,453	-2,215	23,793	14,990	8,803	45,656	47,682

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/04/2021	0	0	0	4,428	2,842	1,586	5,193	6,779	-1,586	9,621	44,110