

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Apr-21	26-Apr-21	Change	27-Apr-21	(+/-)	26-Apr-21	(+/-)	23-Apr-21	(+/-)	22-Apr-21	(+/-)	21-Apr-21
S50J21	Apr 2021	940.50	942.20	-1.7 -0.18 %	128	-15.79 %	152	-4.40 %	159	3.25 %	154	-19.79 %	192
S50K21	May 2021	939.20	942.10	-2.9 -0.31 %	152	2.70 %	148	-10.84 %	166	5.06 %	158	7.48 %	147
S50M21	Jun 2021	938.80	940.00	-1.2 -0.13 %	303,442	-0.62 %	305,345	0.60 %	303,527	3.02 %	294,640	-0.49 %	296,100
S50U21	Sep 2021	935.60	937.00	-1.4 -0.15 %	20,960	-0.18 %	20,998	3.79 %	20,232	16.86 %	17,313	11.91 %	15,470
S50Z21	Dec 2021	935.40	936.80	-1.4 -0.15 %	8,796	3.49 %	8,499	1.97 %	8,335	1.51 %	8,211	6.68 %	7,697
S50H22	Mar 2022	932.50	934.00	-1.5 -0.16 %	2,606	3.00 %	2,530	-4.06 %	2,637	7.68 %	2,449	15.19 %	2,126

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Apr-21	26-Apr-21	Change	27-Apr-21	(+/-)	26-Apr-21	(+/-)	23-Apr-21	(+/-)	22-Apr-21	(+/-)	21-Apr-21
GUNKULM21	Jun 2021	16,116	3.73	3.74	-0.01 -0.27 %	51,817	23.99 %	41,790	10.56 %	37,800	-7.40 %	40,819	-2.30 %	41,781
IRPCM21	Jun 2021	14,053	3.93	3.84	0.09 2.34 %	215,572	0.67 %	214,142	1.70 %	210,566	0.28 %	209,984	0.55 %	208,843
SIRIU21	Sep 2021	8,920	1.01	1.01	0.00 0.00 %	14,843	66.05 %	8,939	0.00 %	8,939	-10.28 %	9,963	-16.71 %	11,962
TMBM21	Jun 2021	5,900	1.16	1.15	0.01 0.87 %	154,820	-2.48 %	158,757	3.52 %	153,352	2.47 %	149,653	-10.90 %	167,953
CHGM21	Jun 2021	5,298	3.24	3.30	-0.06 -1.82 %	22,078	9.96 %	20,078	-20.62 %	25,293	-32.93 %	37,712	-16.01 %	44,902
THCOMM21	Jun 2021	4,565	10.74	10.80	-0.06 -0.56 %	6,265	-19.33 %	7,766	0.01 %	7,765	1.82 %	7,626	15.98 %	6,575
CHGU21	Sep 2021	4,501	3.23	3.29	-0.06 -1.82 %	5,776	352.31 %	1,277	-61.01 %	3,275	-31.41 %	4,775	-9.48 %	5,275
EPGM21	Jun 2021	4,001	11.80	11.40	0.40 3.51 %	1,524	-56.74 %	3,523	-29.90 %	5,026	11.05 %	4,526	28.07 %	3,534
PSLM21	Jun 2021	3,923	17.86	18.51	-0.65 -3.51 %	5,863	78.48 %	3,285	-27.72 %	4,545	0.33 %	4,530	23.60 %	3,665
ITDU21	Sep 2021	3,632	1.77	1.83	-0.06 -3.28 %	8,390	-15.75 %	9,958	19.14 %	8,358	0.04 %	8,355	6.37 %	7,855

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Apr-21	(+/-)	26-Apr-21	(+/-)	23-Apr-21	(+/-)	22-Apr-21	(+/-)	21-Apr-21	27-Apr-21	26-Apr-21	Change
IRPCM21	Jun 2021	14,053	215,572	0.67 %	214,142	1.70 %	210,566	0.28 %	209,984	0.55 %	208,843	3.93	3.84	0.09 2.34 %
TMBM21	Jun 2021	5,900	154,820	-2.48 %	158,757	3.52 %	153,352	2.47 %	149,653	-10.90 %	167,953	1.16	1.15	0.01 0.87 %
BLANDM21	Jun 2021	2,016	153,259	-1.29 %	155,260	-0.32 %	155,760	-0.40 %	156,380	-3.12 %	161,417	1.06	1.06	0 0 %
SUPERM21	Jun 2021	1,010	134,658	0.76 %	133,648	1.52 %	131,647	-0.55 %	132,375	0.03 %	132,340	0.96	0.97	-0.01 -1.0 %
SUPERZ21	Dec 2021	0	77,006	0.00 %	77,006	4.06 %	74,005	0.00 %	74,005	0.00 %	74,005	0.96	0.97	-0.01 -1.0 %
TKNM21	Jun 2021	7	56,720	0.01 %	56,714	-0.01 %	56,719	0.02 %	56,707	-1.56 %	57,606	9.40	9.40	0 0 %
GUNKULM21	Jun 2021	16,116	51,817	23.99 %	41,790	10.56 %	37,800	-7.40 %	40,819	-2.30 %	41,781	3.73	3.74	-0.01 -0.3 %
BEMM21	Jun 2021	1,092	47,211	2.25 %	46,171	1.11 %	45,663	4.75 %	43,592	0.23 %	43,490	7.90	7.97	-0.07 -0.9 %
BTSM21	Jun 2021	554	45,634	-1.18 %	46,180	0.24 %	46,071	-0.17 %	46,150	0.65 %	45,850	8.95	8.99	-0.04 -0.4 %
KTCM21	Jun 2021	641	44,918	0.00 %	44,919	0.44 %	44,720	-0.12 %	44,774	0.05 %	44,753	75.75	76.49	-0.7 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	31.75	1.50	4.96
BEC	10.00	0.45	4.71
EPG	11.90	0.40	3.48
IRPC	3.92	0.12	3.16
AEONTS	236.00	7.00	3.06
BANPU	12.00	0.30	2.56
MAJOR	20.00	0.50	2.56
TOP	55.00	1.25	2.33
TOA	33.50	0.75	2.29
CPN	51.75	1.00	1.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	17.80	-0.90	-4.81
TTA	14.80	-0.70	-4.52
AOT	60.75	-2.75	-4.33
WHAUP	4.28	-0.18	-4.04
ITD	1.76	-0.06	-3.30
UNIQ	6.20	-0.20	-3.13
BCH	18.60	-0.50	-2.62
HANA	56.00	-1.50	-2.61
TQM	119.00	-3.00	-2.46
CHG	3.26	-0.08	-2.40

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
27/04/2021	51,852	52,519	-667	28,843	24,278	4,565	77,207	81,105	-3,898	157,902	336,084

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2021	15,507	15,167	340	5,889	4,735	1,154	13,189	14,683	-1,494	34,585	51,432

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2021	0	0	0	10,975	5,339	5,636	8,515	14,151	-5,636	19,490	44,377