

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		29-Apr-21	28-Apr-21	Change		29-Apr-21	(+/-)	28-Apr-21	(+/-)	27-Apr-21	(+/-)	26-Apr-21	(+/-)	23-Apr-21
S50K21	May 2021	963.30	950.70	12.6	1.33 %	168	5.66 %	159	4.61 %	152	2.70 %	148	-10.84 %	166
S50M21	Jun 2021	962.50	949.00	13.5	1.42 %	308,741	2.16 %	302,202	-0.41 %	303,442	-0.62 %	305,345	0.60 %	303,527
S50U21	Sep 2021	958.70	945.70	13	1.37 %	20,203	1.39 %	19,926	-4.93 %	20,960	-0.18 %	20,998	3.79 %	20,232
S50Z21	Dec 2021	957.70	945.30	12.4	1.31 %	9,662	2.72 %	9,406	6.93 %	8,796	3.49 %	8,499	1.97 %	8,335
S50H22	Mar 2022	955.00	942.20	12.8	1.36 %	3,254	17.77 %	2,763	6.02 %	2,606	3.00 %	2,530	-4.06 %	2,637

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			29-Apr-21	28-Apr-21	Change		29-Apr-21	(+/-)	28-Apr-21	(+/-)	27-Apr-21	(+/-)	26-Apr-21	(+/-)	23-Apr-21
IRPCM21	Jun 2021	82,041	4.13	3.95	0.18	4.56 %	159,533	-20.06 %	199,558	-7.43 %	215,572	0.67 %	214,142	1.70 %	210,566
GUNKULM21	Jun 2021	25,801	3.94	3.89	0.05	1.29 %	31,744	8.12 %	29,360	-43.34 %	51,817	23.99 %	41,790	10.56 %	37,800
TMBM21	Jun 2021	14,742	1.17	1.16	0.01	0.86 %	154,218	3.50 %	148,998	-3.76 %	154,820	-2.48 %	158,757	3.52 %	153,352
ITDM21	Jun 2021	14,546	1.86	1.80	0.06	3.33 %	17,968	-21.08 %	22,767	1.72 %	22,381	7.80 %	20,761	7.16 %	19,374
IRPCZ21	Dec 2021	14,017	4.16	3.93	0.23	5.85 %	9,441	-55.94 %	21,426	10.30 %	19,426	0.02 %	19,423	0.01 %	19,422
SPRCZ21	Dec 2021	13,000	9.10	9.18	-0.08	-0.87 %	1,530	0.00 %	1,530	0.00 %	1,530	0.00 %	1,530	0.00 %	1,530
SIRIM21	Jun 2021	11,128	1.06	1.04	0.02	1.92 %	34,115	-17.01 %	41,109	-2.38 %	42,110	1.25 %	41,592	-4.57 %	43,585
SUPERU21	Sep 2021	11,000	0.97	0.97	0.00	0.00 %	36,068	43.88 %	25,068	4.15 %	24,068	0.00 %	24,068	0.00 %	24,068
TMBZ21	Dec 2021	10,010	1.17	1.14	0.03	2.63 %	39,995	14.29 %	34,994	0.00 %	34,994	0.00 %	34,993	0.00 %	34,993
PRMM21	Jun 2021	6,004	7.90	7.88	0.02	0.25 %	26,472	-3.65 %	27,475	16.97 %	23,489	0.04 %	23,480	-2.09 %	23,980

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*29-Apr-21	(+/-)	28-Apr-21	(+/-)	27-Apr-21	(+/-)	26-Apr-21	(+/-)	23-Apr-21	29-Apr-21	28-Apr-21	Change	
IRPCM21	Jun 2021	82,041	159,533	-20.06 %	199,558	-7.43 %	215,572	0.67 %	214,142	1.70 %	210,566	4.13	3.95	0.2	4.56 %
TMBM21	Jun 2021	14,742	154,218	3.50 %	148,998	-3.76 %	154,820	-2.48 %	158,757	3.52 %	153,352	1.17	1.16	0.01	0.86 %
BLANDM21	Jun 2021	18	152,765	0.00 %	152,759	-0.33 %	153,259	-1.29 %	155,260	-0.32 %	155,760	1.10	1.08	0.02	1.85 %
SUPERM21	Jun 2021	1,052	139,717	0.76 %	138,665	2.98 %	134,658	0.76 %	133,648	1.52 %	131,647	0.97	0.97	0	0 %
SUPERZ21	Dec 2021	1	77,007	0.00 %	77,006	0.00 %	77,006	0.00 %	77,006	4.06 %	74,005	0.97	0.97	0	0 %
BEMM21	Jun 2021	3,671	47,663	8.02 %	44,123	-6.54 %	47,211	2.25 %	46,171	1.11 %	45,663	8.00	7.96	0.04	0.5 %
BTSM21	Jun 2021	614	44,949	0.25 %	44,839	-1.74 %	45,634	-1.18 %	46,180	0.24 %	46,071	9.04	8.95	0.09	1.01 %
KTCM21	Jun 2021	206	44,819	0.00 %	44,818	-0.22 %	44,918	0.00 %	44,919	0.44 %	44,720	77.12	76.00	1.1	1.47 %
TMBZ21	Dec 2021	10,010	39,995	14.29 %	34,994	0.00 %	34,994	0.00 %	34,993	0.00 %	34,993	1.17	1.14	0.03	2.63 %
RSM21	Jun 2021	13	38,956	0.03 %	38,944	-0.01 %	38,948	0.00 %	38,948	-0.25 %	39,044	25.15	25.12	0.03	0.12 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	10.60	0.75	7.61
WHA	3.40	0.14	4.29
IRPC	4.10	0.16	4.06
TVO	35.50	1.25	3.65
PTTGC	67.50	2.25	3.45
ITD	1.85	0.06	3.35
PTT	40.50	1.25	3.18
SCC	466.00	14.00	3.10
TOA	34.75	1.00	2.96
SIRI	1.05	0.03	2.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KKP	58.00	-2.25	-3.73
PSL	17.90	-0.50	-2.72
VGI	6.20	-0.15	-2.36
TTA	15.00	-0.30	-1.96
SPALI	20.80	-0.40	-1.89
CHG	3.16	-0.06	-1.86
BH	138.50	-2.50	-1.77
TMB	1.17	-0.02	-1.68
QH	2.36	-0.04	-1.67
PLANB	6.20	-0.10	-1.59

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
29/04/2021	73,521	53,412	20,109	38,712	35,575	3,137	69,630	92,876	-23,246	181,863	342,112

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2021	23,884	21,924	1,960	12,895	9,797	3,098	21,065	26,123	-5,058	57,844	49,665

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2021	0	0	0	8,842	11,451	-2,609	13,233	10,624	2,609	22,075	44,651