

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-May-21	05-May-21	Change	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	(+/-)	29-Apr-21	(+/-)	28-Apr-21
S50K21	May 2021	940.70	919.40	21.3 2.32 %	157	8.28 %	145	-16.18 %	173	2.98 %	168	5.66 %	159
S50M21	Jun 2021	939.80	919.20	20.6 2.24 %	327,671	-10.03 %	364,212	20.60 %	302,000	-2.18 %	308,741	2.16 %	302,202
S50U21	Sep 2021	935.60	915.70	19.9 2.17 %	26,980	6.57 %	25,317	23.65 %	20,475	1.35 %	20,203	1.39 %	19,926
S50Z21	Dec 2021	935.50	915.40	20.1 2.2 %	9,879	-0.10 %	9,889	4.76 %	9,440	-2.30 %	9,662	2.72 %	9,406
S50H22	Mar 2022	932.50	912.80	19.7 2.16 %	3,391	0.03 %	3,390	14.84 %	2,952	-9.28 %	3,254	17.77 %	2,763

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-May-21	05-May-21	Change	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	(+/-)	29-Apr-21	(+/-)	28-Apr-21
IRPCM21	Jun 2021	14,329	4.15	4.14	0.01 0.24 %	160,146	3.16 %	155,241	0.95 %	153,778	-3.61 %	159,533	-20.06 %	199,558
GUNKULM21	Jun 2021	13,111	3.95	3.91	0.04 1.02 %	54,844	-5.21 %	57,857	45.59 %	39,740	25.19 %	31,744	8.12 %	29,360
TPIPLM21	Jun 2021	8,746	2.16	2.10	0.06 2.86 %	32,008	12.40 %	28,476	-10.60 %	31,851	125.08 %	14,151	38.09 %	10,248
TMBM21	Jun 2021	7,695	1.17	1.16	0.01 0.86 %	155,080	1.07 %	153,435	-0.64 %	154,426	0.13 %	154,218	3.50 %	148,998
BANPUM21	Jun 2021	7,441	12.70	12.21	0.49 4.01 %	30,168	1.74 %	29,652	-1.70 %	30,164	-10.54 %	33,716	-3.68 %	35,005
SIRIM21	Jun 2021	7,269	1.01	1.01	0.00 0.00 %	39,236	21.15 %	32,385	-13.20 %	37,312	9.37 %	34,115	-17.01 %	41,109
STAM21	Jun 2021	5,786	47.10	49.20	-2.10 -4.27 %	12,097	24.67 %	9,703	-8.89 %	10,650	0.23 %	10,626	-3.62 %	11,025
TPIPPM21	Jun 2021	5,081	4.50	4.54	-0.04 -0.88 %	13,116	44.99 %	9,046	98.94 %	4,547	28.41 %	3,541	-12.22 %	4,034
TTAM21	Jun 2021	4,944	16.95	17.34	-0.39 -2.25 %	24,634	-0.52 %	24,762	-2.49 %	25,394	0.15 %	25,356	2.36 %	24,771
PSLM21	Jun 2021	4,096	18.44	19.84	-1.40 -7.06 %	7,751	1.84 %	7,611	15.34 %	6,599	0.63 %	6,558	11.70 %	5,871

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	(+/-)	29-Apr-21	(+/-)	28-Apr-21	06-May-21	05-May-21	Change
IRPCM21	Jun 2021	14,329	160,146	3.16 %	155,241	0.95 %	153,778	-3.61 %	159,533	-20.06 %	199,558	4.15	4.14	0.01 0.24 %
TMBM21	Jun 2021	7,695	155,080	1.07 %	153,435	-0.64 %	154,426	0.13 %	154,218	3.50 %	148,998	1.17	1.16	0.01 0.86 %
BLANDM21	Jun 2021	50	154,292	0.00 %	154,292	-0.31 %	154,777	1.32 %	152,765	0.00 %	152,759	1.08	1.07	0.01 0.93 %
SUPERM21	Jun 2021	4,039	142,778	1.44 %	140,758	0.01 %	140,748	0.74 %	139,717	0.76 %	138,665	0.96	0.95	0.01 1.05 %
TKNM21	Jun 2021	4	56,176	0.00 %	56,174	-0.06 %	56,209	-0.91 %	56,723	0.00 %	56,723	9.37	9.45	-0.08 -0.9 %
GUNKULM21	Jun 2021	13,111	54,844	-5.21 %	57,857	45.59 %	39,740	25.19 %	31,744	8.12 %	29,360	3.95	3.91	0.04 1.02 %
BEMM21	Jun 2021	657	46,547	-1.35 %	47,186	-3.04 %	48,666	2.10 %	47,663	8.02 %	44,123	7.84	7.84	0 0 %
BTSM21	Jun 2021	111	44,925	0.22 %	44,825	-0.28 %	44,949	0.00 %	44,949	0.25 %	44,839	8.80	8.80	0 0 %
KTCM21	Jun 2021	232	44,770	-0.42 %	44,961	0.32 %	44,818	0.00 %	44,819	0.00 %	44,818	72.15	69.25	2.9 4.19 %
TMBZ21	Dec 2021	0	39,995	0.00 %	39,995	0.00 %	39,995	0.00 %	39,995	14.29 %	34,994	1.15	1.17	-0.02 -1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	367.00	52.00	16.51
SGP	12.10	1.10	10.00
S	2.16	0.14	6.93
TPIPL	2.16	0.10	4.85
ERW	4.62	0.20	4.52
KTC	73.00	3.00	4.29
SAWAD	80.75	3.25	4.19
KCE	60.00	2.25	3.90
HANA	55.50	2.00	3.74
CPN	51.25	1.75	3.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.40	-1.40	-7.07
STA	47.00	-2.25	-4.57
GUNKUL	3.98	-0.16	-3.86
TTA	16.90	-0.40	-2.31
SAMART	9.65	-0.20	-2.03
STEC	14.00	-0.20	-1.41
TPIPP	4.54	-0.04	-0.87
MEGA	33.75	-0.25	-0.74
CHG	3.16	-0.02	-0.63
KKP	56.75	-0.25	-0.44

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
06/05/2021	156,291	80,570	75,721	46,890	52,270	-5,380	94,692	165,033	-70,341	297,873	368,094

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/05/2021	23,346	17,069	6,277	7,939	6,125	1,814	12,436	20,527	-8,091	43,721	41,738

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/05/2021	0	0	0	9,077	10,708	-1,631	11,326	9,695	1,631	20,403	42,146