

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-May-21	06-May-21	Change	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	(+/-)	29-Apr-21
S50K21	May 2021	954.00	940.70	13.3 1.41 %	189	20.38 %	157	8.28 %	145	-16.18 %	173	2.98 %	168
S50M21	Jun 2021	954.50	939.80	14.7 1.56 %	312,620	-4.59 %	327,671	-10.03 %	364,212	20.60 %	302,000	-2.18 %	308,741
S50N21	Jul 2021	951.00	938.00	13 1.39 %	17	6.25 %	16	0.00 %	16	500.00 %	1	0.00 %	0
S50U21	Sep 2021	949.90	935.60	14.3 1.53 %	27,671	2.56 %	26,980	6.57 %	25,317	23.65 %	20,475	1.35 %	20,203
S50Z21	Dec 2021	949.50	935.50	14 1.5 %	9,889	0.10 %	9,879	-0.10 %	9,889	4.76 %	9,440	-2.30 %	9,662
S50H22	Mar 2022	946.60	932.50	14.1 1.51 %	3,579	5.54 %	3,391	0.03 %	3,390	14.84 %	2,952	-9.28 %	3,254

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-May-21	06-May-21	Change	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	(+/-)	29-Apr-21
IRPCM21	Jun 2021	25,121	4.23	4.15	0.08 1.93 %	163,660	2.19 %	160,146	3.16 %	155,241	0.95 %	153,778	-3.61 %	159,533
QHZ21	Dec 2021	20,830	2.27	2.30	-0.03 -1.30 %	3,812	89.46 %	2,012	0.00 %	2,012	366.67 %	12	0.00 %	12
CKPM21	Jun 2021	12,157	5.32	4.70	0.62 13.19 %	12,800	-14.77 %	15,018	-0.03 %	15,023	0.02 %	15,020	4.53 %	14,369
SPRCZ21	Dec 2021	11,000	9.39	9.43	-0.04 -0.42 %	1,530	0.00 %	1,530	0.00 %	1,530	0.00 %	1,530	0.00 %	1,530
SM21	Jun 2021	10,104	2.24	2.16	0.08 3.70 %	10,840	-4.95 %	11,404	5.75 %	10,784	-8.49 %	11,784	-4.07 %	12,284
TPIPLM21	Jun 2021	9,697	2.16	2.16	0.00 0.00 %	30,140	-5.84 %	32,008	12.40 %	28,476	-10.60 %	31,851	125.08 %	14,151
BANPUM21	Jun 2021	9,209	12.62	12.70	-0.08 -0.63 %	26,188	-13.19 %	30,168	1.74 %	29,652	-1.70 %	30,164	-10.54 %	33,716
TTAM21	Jun 2021	8,794	16.80	16.95	-0.15 -0.88 %	22,232	-9.75 %	24,634	-0.52 %	24,762	-2.49 %	25,394	0.15 %	25,356
SUPERM21	Jun 2021	7,137	0.96	0.96	0.00 0.00 %	149,850	4.95 %	142,778	1.44 %	140,758	0.01 %	140,748	0.74 %	139,717
WHAM21	Jun 2021	5,298	3.29	3.29	0.00 0.00 %	35,589	5.19 %	33,833	-1.45 %	34,330	-0.30 %	34,435	2.47 %	33,605

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	(+/-)	29-Apr-21	07-May-21	06-May-21	Change
IRPCM21	Jun 2021	25,121	163,660	2.19 %	160,146	3.16 %	155,241	0.95 %	153,778	-3.61 %	159,533	4.23	4.15	0.08 1.93 %
TMBM21	Jun 2021	1,060	156,044	0.62 %	155,080	1.07 %	153,435	-0.64 %	154,426	0.13 %	154,218	1.16	1.17	-0.01 -0.9 %
BLANDM21	Jun 2021	66	154,280	-0.01 %	154,292	0.00 %	154,292	-0.31 %	154,777	1.32 %	152,765	1.10	1.08	0.02 1.85 %
SUPERM21	Jun 2021	7,137	149,850	4.95 %	142,778	1.44 %	140,758	0.01 %	140,748	0.74 %	139,717	0.96	0.96	0 0 %
TKNM21	Jun 2021	3,002	56,177	0.00 %	56,176	0.00 %	56,174	-0.06 %	56,209	-0.91 %	56,723	9.40	9.37	0.03 0.32 %
GUNKULM21	Jun 2021	3,087	55,339	0.90 %	54,844	-5.21 %	57,857	45.59 %	39,740	25.19 %	31,744	3.96	3.95	0.01 0.25 %
BEMM21	Jun 2021	77	46,581	0.07 %	46,547	-1.35 %	47,186	-3.04 %	48,666	2.10 %	47,663	7.93	7.84	0.09 1.15 %
KTCM21	Jun 2021	25	44,773	0.01 %	44,770	-0.42 %	44,961	0.32 %	44,818	0.00 %	44,819	72.65	72.15	0.5 0.69 %
BTSM21	Jun 2021	564	44,462	-1.03 %	44,925	0.22 %	44,825	-0.28 %	44,949	0.00 %	44,949	8.95	8.80	0.2 1.7 %
SUPERU21	Sep 2021	5,000	42,070	13.49 %	37,070	5.70 %	35,070	-2.77 %	36,070	0.01 %	36,068	0.96	0.96	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.35	0.65	13.83
DELTA	402.00	35.00	9.54
JMT	45.75	2.25	5.17
TTCL	5.95	0.25	4.39
AMATA	17.80	0.70	4.09
BLA	26.25	1.00	3.96
S	2.24	0.08	3.70
MEGA	34.75	1.00	2.96
PTTGC	69.50	1.75	2.58
MTC	63.75	1.50	2.41

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	9.15	-0.50	-5.18
THCOM	9.80	-0.40	-3.92
COM7	74.00	-2.50	-3.27
ORI	9.15	-0.30	-3.17
PSL	17.90	-0.50	-2.72
SGP	11.80	-0.30	-2.48
SCC	464.00	-10.00	-2.11
LPN	5.10	-0.10	-1.92
TTA	16.60	-0.30	-1.78
ESSO	8.40	-0.15	-1.75

## 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
07/05/2021	101,966	76,490	25,476	36,838	41,930	-5,092	94,516	114,900	-20,384	233,320	353,965

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2021	29,723	23,886	5,837	8,180	6,114	2,066	18,627	26,530	-7,903	56,530	45,229

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2021	0	0	0	8,498	7,816	682	8,121	8,803	-682	16,619	41,063