

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-May-21	07-May-21	Change	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21
S50K21	May 2021	958.70	954.00	4.7 0.49 %	198	4.76 %	189	20.38 %	157	8.28 %	145	-16.18 %	173
S50M21	Jun 2021	957.70	954.50	3.2 0.34 %	301,359	-3.60 %	312,620	-4.59 %	327,671	-10.03 %	364,212	20.60 %	302,000
S50U21	Sep 2021	953.10	949.90	3.2 0.34 %	28,255	2.11 %	27,671	2.56 %	26,980	6.57 %	25,317	23.65 %	20,475
S50Z21	Dec 2021	952.40	949.50	2.9 0.31 %	9,923	0.34 %	9,889	0.10 %	9,879	-0.10 %	9,889	4.76 %	9,440
S50H22	Mar 2022	949.50	946.60	2.9 0.31 %	3,691	3.13 %	3,579	5.54 %	3,391	0.03 %	3,390	14.84 %	2,952

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-May-21	07-May-21	Change	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21
IRPCM21	Jun 2021	15,429	4.24	4.23	0.01 0.24 %	163,254	-0.25 %	163,660	2.19 %	160,146	3.16 %	155,241	0.95 %	153,778
SUPERM21	Jun 2021	10,054	1.06	0.96	0.10 10.42 %	145,751	-2.74 %	149,850	4.95 %	142,778	1.44 %	140,758	0.01 %	140,748
GUNKULM21	Jun 2021	8,062	3.93	3.96	-0.03 -0.76 %	60,331	9.02 %	55,339	0.90 %	54,844	-5.21 %	57,857	45.59 %	39,740
TTAM21	Jun 2021	7,011	18.21	16.80	1.41 8.39 %	22,943	3.20 %	22,232	-9.75 %	24,634	-0.52 %	24,762	-2.49 %	25,394
BANPUM21	Jun 2021	6,790	12.87	12.62	0.25 1.98 %	24,591	-6.10 %	26,188	-13.19 %	30,168	1.74 %	29,652	-1.70 %	30,164
JASM21	Jun 2021	5,522	2.85	2.81	0.04 1.42 %	19,891	38.22 %	14,391	-0.06 %	14,400	11.49 %	12,916	-0.02 %	12,919
QHZZ1	Dec 2021	5,000	2.25	2.27	-0.02 -0.88 %	3,812	0.00 %	3,812	89.46 %	2,012	0.00 %	2,012	366.67 %	12
PTGM21	Jun 2021	4,832	21.05	20.05	1.00 4.99 %	18,060	-5.46 %	19,103	-2.60 %	19,612	2.58 %	19,119	1.19 %	18,894
TUM21	Jun 2021	4,584	16.75	15.16	1.59 10.49 %	4,803	-21.21 %	6,096	3.37 %	5,897	-9.26 %	6,499	-0.15 %	6,509
CKPM21	Jun 2021	4,166	5.45	5.32	0.13 2.44 %	12,102	-5.45 %	12,800	-14.77 %	15,018	-0.03 %	15,023	0.02 %	15,020

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	(+/-)	30-Apr-21	10-May-21	07-May-21	Change
IRPCM21	Jun 2021	15,429	163,254	-0.25 %	163,660	2.19 %	160,146	3.16 %	155,241	0.95 %	153,778	4.24	4.23	0.01 0.24 %
TMBM21	Jun 2021	1,753	156,608	0.36 %	156,044	0.62 %	155,080	1.07 %	153,435	-0.64 %	154,426	1.17	1.16	0.01 0.86 %
BLANDM21	Jun 2021	66	154,316	0.02 %	154,280	-0.01 %	154,292	0.00 %	154,292	-0.31 %	154,777	1.11	1.10	0.01 0.91 %
SUPERM21	Jun 2021	10,054	145,751	-2.74 %	149,850	4.95 %	142,778	1.44 %	140,758	0.01 %	140,748	1.06	0.96	0.1 10.4 %
GUNKULM21	Jun 2021	8,062	60,331	9.02 %	55,339	0.90 %	54,844	-5.21 %	57,857	45.59 %	39,740	3.93	3.96	-0.03 -0.8 %
TKNM21	Jun 2021	28	56,193	0.03 %	56,177	0.00 %	56,176	0.00 %	56,174	-0.06 %	56,209	9.29	9.40	-0.1 -1.2 %
BEMM21	Jun 2021	525	47,081	1.07 %	46,581	0.07 %	46,547	-1.35 %	47,186	-3.04 %	48,666	7.91	7.93	-0.02 -0.3 %
KTCM21	Jun 2021	34	44,770	-0.01 %	44,773	0.01 %	44,770	-0.42 %	44,961	0.32 %	44,818	72.63	72.65	-0.02 -0.03 %
BTSM21	Jun 2021	201	44,663	0.45 %	44,462	-1.03 %	44,925	0.22 %	44,825	-0.28 %	44,949	8.95	8.95	0 0 %
SUPERU21	Sep 2021	4,025	44,095	4.81 %	42,070	13.49 %	37,070	5.70 %	35,070	-2.77 %	36,070	1.06	0.96	0.1 10.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	456.00	54.00	13.43
TU	16.80	1.60	10.53
TTA	18.30	1.70	10.24
ERW	3.31	0.24	7.74
SUPER	1.01	0.06	6.32
PTG	21.00	1.00	5.00
ESSO	8.75	0.35	4.17
STPI	4.30	0.16	3.86
AMATA	18.40	0.60	3.37
PSL	18.40	0.50	2.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAY	35.50	-2.00	-5.33
ICHI	12.60	-0.40	-3.08
WHAUP	4.54	-0.14	-2.99
TPIPL	2.12	-0.06	-2.75
ORI	8.90	-0.25	-2.73
JMT	44.50	-1.25	-2.73
SAMART	8.90	-0.25	-2.73
S	2.18	-0.06	-2.68
BH	128.50	-3.50	-2.65
VNT	37.75	-1.00	-2.58

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
10/05/2021	81,742	73,859	7,883	30,643	32,388	-1,745	97,904	104,042	-6,138	210,289	343,443

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/05/2021	33,134	32,128	1,006	8,153	9,703	-1,550	24,530	23,986	544	65,817	45,577

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/05/2021	0	0	0	9,096	6,898	2,198	9,322	11,520	-2,198	18,418	38,666