

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-May-21	10-May-21	Change	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	
S50K21	May 2021	955.80	958.70	-2.9 -0.3 %	198	0.00 %	198	4.76 %	189	20.38 %	157	8.28 %	145	
S50M21	Jun 2021	956.20	957.70	-1.5 -0.16 %	299,155	-0.73 %	301,359	-3.60 %	312,620	-4.59 %	327,671	-10.03 %	364,212	
S50N21	Jul 2021	955.40	956.10	-0.7 -0.07 %	21	23.53 %	17	0.00 %	17	6.25 %	16	0.00 %	16	
S50U21	Sep 2021	951.40	953.10	-1.7 -0.18 %	29,370	3.95 %	28,255	2.11 %	27,671	2.56 %	26,980	6.57 %	25,317	
S50Z21	Dec 2021	950.90	952.40	-1.5 -0.16 %	10,136	2.15 %	9,923	0.34 %	9,889	0.10 %	9,879	-0.10 %	9,889	
S50H22	Mar 2022	947.60	949.50	-1.9 -0.2 %	3,828	3.71 %	3,691	3.13 %	3,579	5.54 %	3,391	0.03 %	3,390	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-May-21	10-May-21	Change	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	
TKNM21	Jun 2021	52,163	7.95	9.29	-1.34 14.42 %	12,501	-77.75 %	56,193	0.03 %	56,177	0.00 %	56,176	0.00 %	56,174	
IRPCM21	Jun 2021	25,973	4.20	4.24	-0.04 -0.94 %	154,189	-5.55 %	163,254	-0.25 %	163,660	2.19 %	160,146	3.16 %	155,241	
GUNKULM21	Jun 2021	24,317	3.88	3.93	-0.05 -1.27 %	42,173	-30.10 %	60,331	9.02 %	55,339	0.90 %	54,844	-5.21 %	57,857	
TKNU21	Sep 2021	20,504	7.77	9.25	-1.48 16.00 %	534	-95.16 %	11,032	0.01 %	11,031	0.01 %	11,030	0.00 %	11,030	
TIPIPM21	Jun 2021	15,502	4.49	4.60	-0.11 -2.39 %	9,222	-41.34 %	15,720	10.61 %	14,212	8.36 %	13,116	44.99 %	9,046	
TIPILM21	Jun 2021	12,352	2.13	2.16	-0.03 -1.39 %	27,561	-17.23 %	33,299	10.48 %	30,140	-5.84 %	32,008	12.40 %	28,476	
BANPUM21	Jun 2021	10,438	12.04	12.87	-0.83 -6.45 %	25,628	4.22 %	24,591	-6.10 %	26,188	-13.19 %	30,168	1.74 %	29,652	
SUPERM21	Jun 2021	9,929	1.01	1.06	-0.05 -4.72 %	149,851	2.81 %	145,751	-2.74 %	149,850	4.95 %	142,778	1.44 %	140,758	
SIRIM21	Jun 2021	8,544	0.99	1.01	-0.02 -1.98 %	34,864	-11.13 %	39,229	0.00 %	39,229	-0.02 %	39,236	21.15 %	32,385	
BANPUU21	Sep 2021	7,546	11.86	12.81	-0.95 -7.42 %	13,131	134.23 %	5,606	0.07 %	5,602	-34.80 %	8,592	30.46 %	6,586	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	(+/-)	05-May-21	11-May-21	10-May-21	Change	
TTBM21	Jun 2021	2,865	156,441	-0.11 %	156,608	0.36 %	156,044	0.62 %	155,080	1.07 %	153,435	1.15	1.17	-0.02 -1.7 %	
IRPCM21	Jun 2021	25,973	154,189	-5.55 %	163,254	-0.25 %	163,660	2.19 %	160,146	3.16 %	155,241	4.20	4.24	-0.04 -0.9 %	
BLANDM21	Jun 2021	783	153,841	-0.31 %	154,316	0.02 %	154,280	-0.01 %	154,292	0.00 %	154,292	1.09	1.11	-0.02 -1.8 %	
SUPERM21	Jun 2021	9,929	149,851	2.81 %	145,751	-2.74 %	149,850	4.95 %	142,778	1.44 %	140,758	1.01	1.06	-0.05 -4.7 %	
SUPERZ21	Dec 2021	1,000	78,006	1.30 %	77,006	0.00 %	77,007	0.00 %	77,007	0.00 %	77,007	1.01	1.06	-0.05 -4.7 %	
SUPERU21	Sep 2021	3,040	47,135	6.89 %	44,095	4.81 %	42,070	13.49 %	37,070	5.70 %	35,070	1.01	1.06	-0.05 -4.7 %	
BEMM21	Jun 2021	651	46,597	-1.03 %	47,081	1.07 %	46,581	0.07 %	46,547	-1.35 %	47,186	7.80	7.91	-0.1 -1.4 %	
KTCM21	Jun 2021	221	44,769	0.00 %	44,770	-0.01 %	44,773	0.01 %	44,770	-0.42 %	44,961	71.09	72.63	-2 -2.1 %	
BTSM21	Jun 2021	1,849	42,850	-4.06 %	44,663	0.45 %	44,462	-1.03 %	44,925	0.22 %	44,825	8.68	8.95	-0.3 -3.0 %	
GUNKULM21	Jun 2021	24,317	42,173	-30.10 %	60,331	9.02 %	55,339	0.90 %	54,844	-5.21 %	57,857	3.88	3.93	-0.05 -1.3 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	17.80	1.00	5.95
CPF	29.75	1.00	3.48
DELTA	464.00	8.00	1.75
SCC	470.00	8.00	1.73
COM7	74.25	1.25	1.71
SGP	12.00	0.20	1.69
BCPG	14.20	0.20	1.43
EA	61.75	0.75	1.23
GFPT	11.70	0.10	0.86
DTAC	32.00	0.25	0.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	7.65	-1.50	-16.39
BAY	33.00	-2.50	-7.04
BANPU	12.00	-0.80	-6.25
AP	8.20	-0.50	-5.75
ERW	3.14	-0.17	-5.01
MTC	59.75	-2.75	-4.40
GLOBAL	22.40	-1.00	-4.27
ICHI	12.10	-0.50	-3.97
TTCL	5.65	-0.20	-3.42
ORI	8.60	-0.30	-3.37

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
11/05/2021	84,046	72,074	11,972	34,955	31,092	3,863	102,052	117,887	-15,835	221,053	342,708

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/05/2021	15,863	14,723	1,140	5,174	4,732	442	12,682	14,264	-1,582	33,719	46,298

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/05/2021	0	0	0	3,998	3,999	-1	6,429	6,428	1	10,427	39,275