

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-May-21	11-May-21	Change	12-May-21	(+/-)	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21
S50K21	May 2021	949.60	955.80	-6.2 -0.65 %	169	-14.65 %	198	0.00 %	198	4.76 %	189	20.38 %	157
S50M21	Jun 2021	949.50	956.20	-6.7 -0.7 %	297,099	-0.69 %	299,155	-0.73 %	301,359	-3.60 %	312,620	-4.59 %	327,671
S50N21	Jul 2021	947.00	955.40	-8.4 -0.88 %	26	23.81 %	21	23.53 %	17	0.00 %	17	6.25 %	16
S50U21	Sep 2021	945.20	951.40	-6.2 -0.65 %	27,383	-6.77 %	29,370	3.95 %	28,255	2.11 %	27,671	2.56 %	26,980
S50Z21	Dec 2021	944.50	950.90	-6.4 -0.67 %	9,928	-2.05 %	10,136	2.15 %	9,923	0.34 %	9,889	0.10 %	9,879
S50H22	Mar 2022	941.70	947.60	-5.9 -0.62 %	3,550	-7.26 %	3,828	3.71 %	3,691	3.13 %	3,579	5.54 %	3,391

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-May-21	11-May-21	Change	12-May-21	(+/-)	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21
IRPCM21	Jun 2021	47,170	4.24	4.20	0.04 0.95 %	127,948	-17.02 %	154,189	-5.55 %	163,254	-0.25 %	163,660	2.19 %	160,146
IRPCU21	Sep 2021	12,547	4.23	4.18	0.05 1.20 %	9,475	-50.06 %	18,971	-2.53 %	19,463	21.93 %	15,963	6.64 %	14,969
BANPUU21	Sep 2021	11,080	11.79	11.86	-0.07 -0.59 %	18,204	38.63 %	13,131	134.23 %	5,606	0.07 %	5,602	-34.80 %	8,592
JASM21	Jun 2021	10,636	2.82	2.84	-0.02 -0.70 %	33,227	39.34 %	23,846	19.88 %	19,891	38.22 %	14,391	-0.06 %	14,400
GUNKULM21	Jun 2021	8,555	3.85	3.88	-0.03 -0.77 %	37,668	-10.68 %	42,173	-30.10 %	60,331	9.02 %	55,339	0.90 %	54,844
SUPERM21	Jun 2021	7,727	1.01	1.01	0.00 0.00 %	153,052	2.14 %	149,851	2.81 %	145,751	-2.74 %	149,850	4.95 %	142,778
TTBM21	Jun 2021	6,880	1.15	1.15	0.00 0.00 %	154,750	-1.08 %	156,441	-0.11 %	156,608	0.36 %	156,044	0.62 %	155,080
RSZ21	Dec 2021	5,718	23.49	23.40	0.09 0.38 %	25,502	-10.08 %	28,361	-4.86 %	29,811	0.00 %	29,811	0.00 %	29,811
CKPM21	Jun 2021	5,444	5.58	5.33	0.25 4.69 %	10,683	-1.13 %	10,805	-10.72 %	12,102	-5.45 %	12,800	-14.77 %	15,018
TKNM21	Jun 2021	5,409	7.80	7.95	-0.15 -1.89 %	7,387	-40.91 %	12,501	-77.75 %	56,193	0.03 %	56,177	0.00 %	56,176

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			12-May-21	(+/-)	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	(+/-)	06-May-21	12-May-21	11-May-21	Change
TTBM21	Jun 2021	6,880	154,750	-1.08 %	156,441	-0.11 %	156,608	0.36 %	156,044	0.62 %	155,080	1.15	1.15	0 0 %
BLANDM21	Jun 2021	64	153,814	-0.02 %	153,841	-0.31 %	154,316	0.02 %	154,280	-0.01 %	154,292	1.05	1.09	-0.04 -3.7 %
SUPERM21	Jun 2021	7,727	153,052	2.14 %	149,851	2.81 %	145,751	-2.74 %	149,850	4.95 %	142,778	1.01	1.01	0 0 %
IRPCM21	Jun 2021	47,170	127,948	-17.02 %	154,189	-5.55 %	163,254	-0.25 %	163,660	2.19 %	160,146	4.24	4.20	0.04 0.95 %
SUPERZ21	Dec 2021	1,004	77,006	-1.28 %	78,006	1.30 %	77,006	0.00 %	77,007	0.00 %	77,007	1.01	1.01	0 0 %
SUPERU21	Sep 2021	1,011	48,136	2.12 %	47,135	6.89 %	44,095	4.81 %	42,070	13.49 %	37,070	1.01	1.01	0 0 %
BEMM21	Jun 2021	116	46,609	0.03 %	46,597	-1.03 %	47,081	1.07 %	46,581	0.07 %	46,547	7.77	7.80	-0.03 -0.4 %
KTCM21	Jun 2021	63	44,741	-0.06 %	44,769	0.00 %	44,770	-0.01 %	44,773	0.01 %	44,770	69.50	71.09	-2 -2.2 %
BTSM21	Jun 2021	171	42,802	-0.11 %	42,850	-4.06 %	44,663	0.45 %	44,462	-1.03 %	44,925	8.70	8.68	0.02 0.23 %
RSM21	Jun 2021	48	39,355	0.11 %	39,311	0.23 %	39,220	-0.01 %	39,224	-0.25 %	39,324	23.44	23.35	0.09 0.39 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	558.00	94.00	20.26
BLA	28.75	3.25	12.75
THCOM	10.70	1.00	10.31
TVO	36.50	2.00	5.80
SAMART	9.10	0.45	5.20
CBG	115.50	4.50	4.05
GLOBAL	23.30	0.90	4.02
CKP	5.55	0.20	3.74
KCE	63.00	2.25	3.70
STA	48.75	1.25	2.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	73.00	-5.25	-6.71
MTC	56.50	-3.25	-5.44
ERW	3.00	-0.14	-4.46
KBANK	119.50	-5.50	-4.40
BJC	34.00	-1.50	-4.23
CPN	49.75	-2.00	-3.86
TTA	17.50	-0.70	-3.85
DTAC	31.00	-1.00	-3.13
WHA	3.16	-0.10	-3.07
STEC	13.30	-0.40	-2.92

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
12/05/2021	74,066	104,594	-30,528	53,220	48,366	4,854	144,827	119,153	25,674	272,113	338,155

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/05/2021	21,678	23,008	-1,330	5,681	7,566	-1,885	24,198	20,983	3,215	51,557	44,557

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/05/2021	0	0	0	9,130	6,102	3,028	8,444	11,472	-3,028	17,574	38,628