

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-May-21	12-May-21	Change	13-May-21	(+/-)	12-May-21	(+/-)	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21
S50K21	May 2021	934.00	949.60	-15.6 -1.64 %	125	-26.04 %	169	-14.65 %	198	0.00 %	198	4.76 %	189
S50M21	Jun 2021	930.50	949.50	-19 -2 %	315,455	6.18 %	297,099	-0.69 %	299,155	-0.73 %	301,359	-3.60 %	312,620
S50N21	Jul 2021	931.50	947.00	-15.5 -1.64 %	38	46.15 %	26	23.81 %	21	23.53 %	17	0.00 %	17
S50U21	Sep 2021	926.60	945.20	-18.6 -1.97 %	29,069	6.16 %	27,383	-6.77 %	29,370	3.95 %	28,255	2.11 %	27,671
S50Z21	Dec 2021	926.10	944.50	-18.4 -1.95 %	10,144	2.18 %	9,928	-2.05 %	10,136	2.15 %	9,923	0.34 %	9,889
S50H22	Mar 2022	923.40	941.70	-18.3 -1.94 %	3,974	11.94 %	3,550	-7.26 %	3,828	3.71 %	3,691	3.13 %	3,579

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-May-21	12-May-21	Change	13-May-21	(+/-)	12-May-21	(+/-)	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21
IRPCM21	Jun 2021	41,893	4.11	4.24	-0.13 -3.07 %	126,470	-1.16 %	127,948	-17.02 %	154,189	-5.55 %	163,254	-0.25 %	163,660
TTBM21	Jun 2021	23,174	1.13	1.15	-0.02 -1.74 %	139,066	-10.14 %	154,750	-1.08 %	156,441	-0.11 %	156,608	0.36 %	156,044
GUNKULM21	Jun 2021	17,875	3.65	3.85	-0.20 -5.19 %	30,953	-17.83 %	37,668	-10.68 %	42,173	-30.10 %	60,331	9.02 %	55,339
SIRIU21	Sep 2021	15,100	0.98	0.99	-0.01 -1.01 %	32,583	20.75 %	26,983	-3.57 %	27,983	-3.45 %	28,982	0.00 %	28,982
LHZ21	Dec 2021	14,032	7.55	7.60	-0.05 -0.66 %	555	6.12 %	523	1.16 %	517	3.19 %	501	0.00 %	501
TPIPLM21	Jun 2021	13,678	2.02	2.07	-0.05 -2.42 %	23,248	-21.31 %	29,543	7.19 %	27,561	-17.23 %	33,299	10.48 %	30,140
QHZ21	Dec 2021	11,201	2.18	2.22	-0.04 -1.80 %	5,613	27.22 %	4,412	-30.10 %	6,312	65.58 %	3,812	0.00 %	3,812
BEMM21	Jun 2021	10,015	7.57	7.77	-0.20 -2.57 %	37,736	-19.04 %	46,609	0.03 %	46,597	-1.03 %	47,081	1.07 %	46,581
TTBU21	Sep 2021	9,925	1.12	1.14	-0.02 -1.75 %	29,860	49.78 %	19,936	-20.05 %	24,935	0.00 %	24,935	0.00 %	24,934
SIRIM21	Jun 2021	8,502	0.98	1.00	-0.02 -2.00 %	29,319	-9.34 %	32,339	-7.24 %	34,864	-11.13 %	39,229	0.00 %	39,229

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price							
			*13-May-21	(+/-)	12-May-21	(+/-)	11-May-21	(+/-)	10-May-21	(+/-)	07-May-21	13-May-21	12-May-21	Change	
BLANDM21	Jun 2021	2,943	151,480	-1.52 %	153,814	-0.02 %	153,841	-0.31 %	154,316	0.02 %	154,280	1.07	1.05	0.02	1.9 %
SUPERM21	Jun 2021	5,141	148,039	-3.28 %	153,052	2.14 %	149,851	2.81 %	145,751	-2.74 %	149,850	0.98	1.01	-0.03	-3 %
TTBM21	Jun 2021	23,174	139,066	-10.14 %	154,750	-1.08 %	156,441	-0.11 %	156,608	0.36 %	156,044	1.13	1.15	-0.02	-1.7 %
IRPCM21	Jun 2021	41,893	126,470	-1.16 %	127,948	-17.02 %	154,189	-5.55 %	163,254	-0.25 %	163,660	4.11	4.24	-0.1	-3.1 %
SUPERZ21	Dec 2021	3,001	74,005	-3.90 %	77,006	-1.28 %	78,006	1.30 %	77,006	0.00 %	77,007	0.98	1.01	-0.03	-3 %
SUPERU21	Sep 2021	2,000	48,136	0.00 %	48,136	2.12 %	47,135	6.89 %	44,095	4.81 %	42,070	0.98	1.01	-0.03	-3 %
KTCM21	Jun 2021	341	44,434	-0.69 %	44,741	-0.06 %	44,769	0.00 %	44,770	-0.01 %	44,773	70.00	69.50	0.5	0.72 %
BTSM21	Jun 2021	764	42,204	-1.40 %	42,802	-0.11 %	42,850	-4.06 %	44,663	0.45 %	44,462	8.58	8.70	-0.1	-1.4 %
TTBZ21	Dec 2021	1,000	40,995	2.50 %	39,995	0.00 %	39,995	0.00 %	39,995	0.00 %	39,995	1.11	1.13	-0.02	-1.8 %
RSM21	Jun 2021	323	39,144	-0.54 %	39,355	0.11 %	39,311	0.23 %	39,220	-0.01 %	39,224	23.41	23.44	-0.03	-0.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	31.25	2.50	8.70
KBANK	122.50	3.00	2.51
MTC	57.50	1.00	1.77
EPG	11.70	0.20	1.74
SAWAD	74.00	1.00	1.37
KKP	55.00	0.50	0.92
MINT	28.50	0.25	0.88
PTT	40.00	0.25	0.63
AMATA	18.00	0.10	0.56
BEC	9.75	0.05	0.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	484.00	-74.00	-13.26
TASCO	18.80	-1.10	-5.53
ICHI	11.60	-0.60	-4.92
GUNKUL	3.64	-0.18	-4.71
STA	46.50	-2.25	-4.62
CPALL	58.00	-2.75	-4.53
GFPT	11.30	-0.50	-4.24
WHAUP	4.34	-0.18	-3.98
PRM	7.35	-0.30	-3.92
STPI	3.98	-0.16	-3.86

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
13/05/2021	96,756	152,606	-55,850	70,121	60,902	9,219	212,698	166,067	46,631	379,575	358,805

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2021	36,555	42,666	-6,111	7,734	11,527	-3,793	33,308	23,404	9,904	77,597	44,601

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2021	0	0	0	6,702	12,125	-5,423	16,633	11,210	5,423	23,335	41,615