

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-May-21	17-May-21	Change	18-May-21	(+/-)	17-May-21	(+/-)	14-May-21	(+/-)	13-May-21	(+/-)	12-May-21
S50K21	May 2021	947.00	937.50	9.5 1.01 %	185	14.20 %	162	14.08 %	142	13.60 %	125	-26.04 %	169
S50M21	Jun 2021	947.20	935.00	12.2 1.3 %	300,559	-1.78 %	306,013	-2.63 %	314,282	-0.37 %	315,455	6.18 %	297,099
S50N21	Jul 2021	944.80	934.90	9.9 1.06 %	42	-2.33 %	43	13.16 %	38	0.00 %	38	46.15 %	26
S50U21	Sep 2021	942.90	930.70	12.2 1.31 %	30,797	2.10 %	30,163	3.40 %	29,170	0.35 %	29,069	6.16 %	27,383
S50Z21	Dec 2021	942.30	930.30	12 1.29 %	10,926	1.48 %	10,767	1.76 %	10,581	4.31 %	10,144	2.18 %	9,928
S50H22	Mar 2022	939.60	927.30	12.3 1.33 %	3,853	0.52 %	3,833	0.29 %	3,822	-3.82 %	3,974	11.94 %	3,550

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-May-21	17-May-21	Change	18-May-21	(+/-)	17-May-21	(+/-)	14-May-21	(+/-)	13-May-21	(+/-)	12-May-21
SIRIM21	Jun 2021	248,137	1.36	1.34	0.02 1.49 %	63,329	-32.13 %	93,308	275.55 %	24,846	-15.26 %	29,319	-9.34 %	32,339
ITDM21	Jun 2021	90,649	2.15	1.73	0.4224.28 %	22,726	70.55 %	13,325	0.40 %	13,272	-16.25 %	15,847	-21.70 %	20,239
SIRIU21	Sep 2021	40,424	1.32	1.33	-0.01 -0.75 %	39,138	128.82 %	3,185	-90.80 %	34,613	6.23 %	32,583	20.75 %	26,983
IRPCM21	Jun 2021	8,857	4.06	4.08	-0.02 -0.49 %	128,766	1.52 %	126,840	-1.37 %	128,607	1.69 %	126,470	-1.16 %	127,948
ITDU21	Sep 2021	8,615	2.14	1.73	0.4123.70 %	16,983	26.01 %	13,478	0.02 %	13,475	0.01 %	13,473	0.20 %	13,446
WHAM21	Jun 2021	6,556	3.06	3.13	-0.07 -2.24 %	34,471	1.39 %	33,997	11.62 %	30,459	1.87 %	29,901	-10.91 %	33,564
TIPLM21	Jun 2021	5,831	1.92	2.04	-0.12 -5.88 %	24,970	-0.79 %	25,169	11.04 %	22,666	-2.50 %	23,248	-21.31 %	29,543
CKM21	Jun 2021	4,123	18.01	17.00	1.01 5.94 %	3,772	-20.76 %	4,760	39.67 %	3,408	-4.32 %	3,562	8.43 %	3,285
TTBZ21	Dec 2021	4,050	1.12	1.11	0.01 0.90 %	45,673	9.73 %	41,623	0.01 %	41,620	1.52 %	40,995	2.50 %	39,995
TTAM21	Jun 2021	3,811	16.40	14.97	1.43 9.55 %	13,454	0.34 %	13,409	-27.67 %	18,539	-9.90 %	20,577	-5.89 %	21,865

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			18-May-21	(+/-)	17-May-21	(+/-)	14-May-21	(+/-)	13-May-21	(+/-)	12-May-21	18-May-21	17-May-21	Change
BLANDM21	Jun 2021	235	151,565	-0.09 %	151,702	0.14 %	151,494	0.01 %	151,480	-1.52 %	153,814	1.06	1.07	-0.01 -0.9 %
SUPERM21	Jun 2021	2,154	144,720	-1.44 %	146,830	-0.68 %	147,829	-0.14 %	148,039	-3.28 %	153,052	0.98	0.97	0.01 1.03 %
IRPCM21	Jun 2021	8,857	128,766	1.52 %	126,840	-1.37 %	128,607	1.69 %	126,470	-1.16 %	127,948	4.06	4.08	-0.02 -0.5 %
SUPERZ21	Dec 2021	0	74,005	0.00 %	74,005	0.00 %	74,005	0.00 %	74,005	-3.90 %	77,006	0.98	0.97	0.01 1.03 %
SIRIM21	Jun 2021	248,137	63,329	-32.13 %	93,308	275.55 %	24,846	-15.26 %	29,319	-9.34 %	32,339	1.36	1.34	0.02 1.49 %
SUPERU21	Sep 2021	1,000	49,136	2.08 %	48,136	0.00 %	48,136	0.00 %	48,136	0.00 %	48,136	0.98	0.97	0.01 1.03 %
TTBM21	Jun 2021	3,615	47,538	-1.00 %	48,016	0.19 %	47,924	-65.54 %	139,066	-10.14 %	154,750	1.14	1.13	0.01 0.88 %
TTBZ21	Dec 2021	4,050	45,673	9.73 %	41,623	0.01 %	41,620	1.52 %	40,995	2.50 %	39,995	1.12	1.11	0.01 0.9 %
KTCM21	Jun 2021	4	44,336	0.00 %	44,337	-0.02 %	44,347	-0.20 %	44,434	-0.69 %	44,741	71.99	71.89	0.1 0.14 %
BTSM21	Jun 2021	237	42,212	0.43 %	42,032	-0.45 %	42,222	0.04 %	42,204	-1.40 %	42,802	8.66	8.60	0.06 0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.16	0.43	24.86
TTA	16.40	1.50	10.07
AAV	2.42	0.16	7.08
CK	18.10	1.10	6.47
MINT	31.50	1.75	5.88
BCP	26.25	1.45	5.85
CENTEL	33.00	1.75	5.60
UNIQ	6.35	0.30	4.96
ORI	9.20	0.40	4.55
HANA	53.75	2.25	4.37

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.50	-0.20	-3.51
TVO	36.00	-1.00	-2.70
TPIPL	1.87	-0.05	-2.60
TU	18.20	-0.40	-2.15
WHA	3.02	-0.06	-1.95
SAWAD	72.25	-1.25	-1.70
BEC	9.60	-0.15	-1.54
MEGA	36.50	-0.50	-1.35
BCH	18.20	-0.20	-1.09
IRPC	4.04	-0.04	-0.98

## 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
18/05/2021	74,621	51,589	23,032	26,201	32,021	-5,820	70,284	87,496	-17,212	171,106	346,362

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/05/2021	18,804	15,363	3,441	6,775	7,772	-997	19,836	22,280	-2,444	45,415	47,412

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/05/2021	0	0	0	10,821	4,737	6,084	9,765	15,849	-6,084	20,586	36,783