

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-May-21	18-May-21	Change	19-May-21	(+/-)	18-May-21	(+/-)	17-May-21	(+/-)	14-May-21	(+/-)	13-May-21
S50K21	May 2021	943.10	947.00	-3.9 -0.41 %	190	2.70 %	185	14.20 %	162	14.08 %	142	13.60 %	125
S50M21	Jun 2021	941.10	947.20	-6.1 -0.64 %	294,080	-2.16 %	300,559	-1.78 %	306,013	-2.63 %	314,282	-0.37 %	315,455
S50N21	Jul 2021	940.50	944.80	-4.3 -0.46 %	42	0.00 %	42	-2.33 %	43	13.16 %	38	0.00 %	38
S50U21	Sep 2021	936.40	942.90	-6.5 -0.69 %	31,545	2.43 %	30,797	2.10 %	30,163	3.40 %	29,170	0.35 %	29,069
S50Z21	Dec 2021	936.20	942.30	-6.1 -0.65 %	11,019	0.85 %	10,926	1.48 %	10,767	1.76 %	10,581	4.31 %	10,144
S50H22	Mar 2022	933.50	939.60	-6.1 -0.65 %	4,242	10.10 %	3,853	0.52 %	3,833	0.29 %	3,822	-3.82 %	3,974

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-May-21	18-May-21	Change	19-May-21	(+/-)	18-May-21	(+/-)	17-May-21	(+/-)	14-May-21	(+/-)	13-May-21
SIRIM21	Jun 2021	84,856	1.28	1.36	-0.08 -5.88 %	87,094	37.53 %	63,329	-32.13 %	93,308	275.55 %	24,846	-15.26 %	29,319
ITDM21	Jun 2021	57,784	2.27	2.15	0.12 5.58 %	33,364	46.81 %	22,726	70.55 %	13,325	0.40 %	13,272	-16.25 %	15,847
SIRIU21	Sep 2021	17,549	1.27	1.32	-0.05 -3.79 %	46,655	19.21 %	39,138	128.82 %	3,185	-90.80 %	34,613	6.23 %	32,583
SUPERM21	Jun 2021	14,031	0.99	0.98	0.01 1.02 %	134,741	-6.90 %	144,720	-1.44 %	146,830	-0.68 %	147,829	-0.14 %	148,039
BLANDM21	Jun 2021	8,663	1.15	1.06	0.09 8.49 %	157,177	3.70 %	151,565	-0.09 %	151,702	0.14 %	151,494	0.01 %	151,480
ITDU21	Sep 2021	7,078	2.26	2.14	0.12 5.61 %	17,990	5.93 %	16,983	26.01 %	13,478	0.02 %	13,475	0.01 %	13,473
BECM21	Jun 2021	6,723	10.15	9.79	0.36 3.68 %	13,236	-4.20 %	13,817	-3.28 %	14,286	4.13 %	13,719	4.81 %	13,090
WHAM21	Jun 2021	6,185	3.05	3.06	-0.01 -0.33 %	34,527	0.16 %	34,471	1.39 %	33,997	11.62 %	30,459	1.87 %	29,901
BLANDU21	Sep 2021	6,026	1.14	1.06	0.08 7.55 %	109,274	5.84 %	103,248	0.03 %	103,216	0.01 %	103,204	0.02 %	103,184
WHAU21	Sep 2021	5,172	3.03	3.08	-0.05 -1.62 %	12,769	-18.21 %	15,612	14.73 %	13,608	0.00 %	13,608	0.04 %	13,603

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			19-May-21	(+/-)	18-May-21	(+/-)	17-May-21	(+/-)	14-May-21	(+/-)	13-May-21	19-May-21	18-May-21	Change
BLANDM21	Jun 2021	8,663	157,177	3.70 %	151,565	-0.09 %	151,702	0.14 %	151,494	0.01 %	151,480	1.15	1.06	0.09 8.49 %
SUPERM21	Jun 2021	14,031	134,741	-6.90 %	144,720	-1.44 %	146,830	-0.68 %	147,829	-0.14 %	148,039	0.99	0.98	0.01 1.02 %
IRPCM21	Jun 2021	3,056	127,328	-1.12 %	128,766	1.52 %	126,840	-1.37 %	128,607	1.69 %	126,470	3.99	4.06	-0.07 -1.7 %
BLANDU21	Sep 2021	6,026	109,274	5.84 %	103,248	0.03 %	103,216	0.01 %	103,204	0.02 %	103,184	1.14	1.06	0.08 7.55 %
SIRIM21	Jun 2021	84,856	87,094	37.53 %	63,329	-32.13 %	93,308	275.55 %	24,846	-15.26 %	29,319	1.28	1.36	-0.08 -5.9 %
SUPERZ21	Dec 2021	0	74,005	0.00 %	74,005	0.00 %	74,005	0.00 %	74,005	0.00 %	74,005	0.99	0.98	0.01 1.02 %
SUPERU21	Sep 2021	2,000	51,136	4.07 %	49,136	2.08 %	48,136	0.00 %	48,136	0.00 %	48,136	0.99	0.98	0.01 1.02 %
TTBM21	Jun 2021	45	47,542	0.01 %	47,538	-1.00 %	48,016	0.19 %	47,924	-65.54 %	139,066	1.12	1.14	-0.02 -1.8 %
SIRIU21	Sep 2021	17,549	46,655	19.21 %	39,138	128.82 %	3,185	-90.80 %	34,613	6.23 %	32,583	1.27	1.32	-0.05 -3.8 %
TTBZ21	Dec 2021	0	45,673	0.00 %	45,673	9.73 %	41,623	0.01 %	41,620	1.52 %	40,995	1.10	1.12	-0.02 -1.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	7.15	0.80	12.60
STEC	14.80	1.20	8.82
BLAND	1.14	0.08	7.55
BCH	19.30	1.10	6.04
ITD	2.28	0.12	5.56
BEC	10.10	0.50	5.21
S	2.16	0.10	4.85
THCOM	10.80	0.30	2.86
CK	18.60	0.50	2.76
GLOBAL	22.60	0.60	2.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.28	-0.08	-5.88
TVO	35.00	-1.00	-2.78
CKP	5.35	-0.15	-2.73
DELTA	504.00	-12.00	-2.33
MBK	13.30	-0.30	-2.21
KTC	71.00	-1.50	-2.07
IRPC	3.96	-0.08	-1.98
BCP	25.75	-0.50	-1.90
TTB	1.11	-0.02	-1.77
JMT	41.75	-0.75	-1.76

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
19/05/2021	59,267	49,658	9,609	26,280	26,523	-243	79,911	89,277	-9,366	165,458	341,118

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/05/2021	18,587	18,135	452	6,835	8,493	-1,658	19,543	18,337	1,206	44,965	46,082

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/05/2021	0	0	0	8,739	4,586	4,153	7,813	11,966	-4,153	16,552	39,078