

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-May-21	20-May-21	Change	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	(+/-)	18-May-21	(+/-)	17-May-21
S50K21	May 2021	934.10	938.00	-3.9 -0.42 %	156	-9.30 %	172	-9.47 %	190	2.70 %	185	14.20 %	162
S50M21	Jun 2021	937.90	935.90	2 0.21 %	286,726	-2.09 %	292,847	-0.42 %	294,080	-2.16 %	300,559	-1.78 %	306,013
S50N21	Jul 2021	931.50	935.40	-3.9 -0.42 %	46	0.00 %	46	9.52 %	42	0.00 %	42	-2.33 %	43
S50U21	Sep 2021	933.70	931.70	2 0.21 %	31,817	1.23 %	31,431	-0.36 %	31,545	2.43 %	30,797	2.10 %	30,163
S50Z21	Dec 2021	933.20	931.20	2 0.21 %	11,189	1.12 %	11,065	0.42 %	11,019	0.85 %	10,926	1.48 %	10,767
S50H22	Mar 2022	930.50	928.50	2 0.22 %	4,377	1.25 %	4,323	1.91 %	4,242	10.10 %	3,853	0.52 %	3,833

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-May-21	20-May-21	Change	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	(+/-)	18-May-21	(+/-)	17-May-21
SIRIM21	Jun 2021	100,419	1.36	1.23	0.13 10.57 %	118,348	27.14 %	93,086	6.88 %	87,094	37.53 %	63,329	-32.13 %	93,308
SIRIU21	Sep 2021	20,390	1.34	1.25	0.09 7.20 %	55,900	17.12 %	47,729	2.30 %	46,655	19.21 %	39,138	128.82 %	3,185
IRPCM21	Jun 2021	19,060	4.08	3.96	0.12 3.03 %	119,504	-4.28 %	124,843	-1.95 %	127,328	-1.12 %	128,766	1.52 %	126,840
ITDM21	Jun 2021	10,915	2.30	2.25	0.05 2.22 %	13,629	96.04 %	6,952	-79.16 %	33,364	46.81 %	22,726	70.55 %	13,325
BECM21	Jun 2021	7,608	11.30	10.79	0.51 4.73 %	7,602	-21.51 %	9,685	-26.83 %	13,236	-4.20 %	13,817	-3.28 %	14,286
GUNKULM21	Jun 2021	5,064	3.65	3.66	-0.01 -0.27 %	29,839	11.10 %	26,858	-2.19 %	27,460	0.04 %	27,448	0.09 %	27,424
BEMM21	Jun 2021	4,547	7.62	7.77	-0.15 -1.93 %	35,891	13.26 %	31,689	-10.42 %	35,374	2.03 %	34,669	5.96 %	32,719
RSZ21	Dec 2021	4,530	25.06	25.37	-0.31 -1.22 %	23,206	-6.51 %	24,821	-0.40 %	24,921	0.00 %	24,921	-1.19 %	25,221
LHM21	Jun 2021	4,510	7.85	7.90	-0.05 -0.63 %	5,780	0.00 %	5,780	-0.29 %	5,797	0.00 %	5,797	-0.02 %	5,798
TTBM21	Jun 2021	4,075	1.14	1.12	0.02 1.79 %	60,547	5.26 %	57,522	20.99 %	47,542	0.01 %	47,538	-1.00 %	48,016

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	(+/-)	18-May-21	(+/-)	17-May-21	21-May-21	20-May-21	Change
BLANDM21	Jun 2021	2,634	155,185	-0.91 %	156,611	-0.36 %	157,177	3.70 %	151,565	-0.09 %	151,702	1.11	1.12	-0.01 -0.9 %
SUPERM21	Jun 2021	18	133,736	0.00 %	133,741	-0.74 %	134,741	-6.90 %	144,720	-1.44 %	146,830	0.98	0.97	0.01 1.03 %
IRPCM21	Jun 2021	19,060	119,504	-4.28 %	124,843	-1.95 %	127,328	-1.12 %	128,766	1.52 %	126,840	4.08	3.96	0.1 3.03 %
SIRIM21	Jun 2021	100,419	118,348	27.14 %	93,086	6.88 %	87,094	37.53 %	63,329	-32.13 %	93,308	1.36	1.23	0.1 10.6 %
BLANDU21	Sep 2021	1,000	109,784	0.00 %	109,784	0.47 %	109,274	5.84 %	103,248	0.03 %	103,216	1.10	1.11	-0.01 -0.9 %
TTBM21	Jun 2021	4,075	60,547	5.26 %	57,522	20.99 %	47,542	0.01 %	47,538	-1.00 %	48,016	1.14	1.12	0.02 1.79 %
SIRIU21	Sep 2021	20,390	55,900	17.12 %	47,729	2.30 %	46,655	19.21 %	39,138	128.82 %	3,185	1.34	1.25	0.09 7.2 %
SUPERU21	Sep 2021	6	51,173	-0.01 %	51,177	0.08 %	51,136	4.07 %	49,136	2.08 %	48,136	0.98	0.97	0.01 1.03 %
TTBZ21	Dec 2021	0	45,673	0.00 %	45,673	0.00 %	45,673	0.00 %	45,673	9.73 %	41,623	1.12	1.10	0.02 1.82 %
KTCM21	Jun 2021	202	44,473	0.29 %	44,344	0.02 %	44,336	0.00 %	44,336	0.00 %	44,337	75.99	71.30	4.7 6.58 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.35	0.12	9.76
KTC	76.00	5.25	7.42
TTA	17.10	1.10	6.88
BEC	11.20	0.60	5.66
PSL	17.10	0.70	4.27
STPI	4.58	0.16	3.62
IRPC	4.06	0.12	3.05
ITD	2.30	0.06	2.68
CHG	3.54	0.08	2.31
CKP	5.50	0.10	1.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	25.00	-1.00	-3.85
EPG	11.80	-0.40	-3.28
SAMART	8.90	-0.30	-3.26
COM7	70.75	-2.00	-2.75
ICHI	12.10	-0.30	-2.42
HANA	51.75	-1.25	-2.36
BLA	31.50	-0.75	-2.33
CENTEL	32.00	-0.75	-2.29
WHA	3.04	-0.06	-1.94
BGRIM	40.00	-0.75	-1.84

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
21/05/2021	50,683	53,174	-2,491	31,160	31,514	-354	87,808	84,963	2,845	169,651	334,311

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2021	14,245	13,273	972	4,041	3,494	547	14,281	15,800	-1,519	32,567	44,151

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2021	0	0	0	2,804	1,761	1,043	3,671	4,714	-1,043	6,475	37,413