

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-May-21	21-May-21	Change	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	(+/-)	18-May-21
S50K21	May 2021	934.70	934.10	0.6 0.06 %	154	-1.28 %	156	-9.30 %	172	-9.47 %	190	2.70 %	185
S50M21	Jun 2021	934.40	937.90	-3.5 -0.37 %	292,689	2.08 %	286,726	-2.09 %	292,847	-0.42 %	294,080	-2.16 %	300,559
S50N21	Jul 2021	932.20	931.50	0.7 0.08 %	48	4.35 %	46	0.00 %	46	9.52 %	42	0.00 %	42
S50U21	Sep 2021	930.60	933.70	-3.1 -0.33 %	32,059	0.76 %	31,817	1.23 %	31,431	-0.36 %	31,545	2.43 %	30,797
S50Z21	Dec 2021	930.10	933.20	-3.1 -0.33 %	11,213	0.21 %	11,189	1.12 %	11,065	0.42 %	11,019	0.85 %	10,926
S50H22	Mar 2022	927.50	930.50	-3 -0.32 %	4,488	2.54 %	4,377	1.25 %	4,323	1.91 %	4,242	10.10 %	3,853

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-May-21	21-May-21	Change	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	(+/-)	18-May-21
SIRIM21	Jun 2021	15,714	1.30	1.36	-0.06 -4.41 %	124,265	5.00 %	118,348	27.14 %	93,086	6.88 %	87,094	37.53 %	63,329
ITDM21	Jun 2021	15,262	2.31	2.30	0.01 0.43 %	6,896	-49.40 %	13,629	96.04 %	6,952	-79.16 %	33,364	46.81 %	22,726
BECM21	Jun 2021	9,126	12.10	11.30	0.80 7.08 %	8,756	15.18 %	7,602	-21.51 %	9,685	-26.83 %	13,236	-4.20 %	13,817
IRPCM21	Jun 2021	8,636	4.05	4.08	-0.03 -0.74 %	118,356	-0.96 %	119,504	-4.28 %	124,843	-1.95 %	127,328	-1.12 %	128,766
SIRIU21	Sep 2021	8,139	1.29	1.34	-0.05 -3.73 %	55,013	-1.59 %	55,900	17.12 %	47,729	2.30 %	46,655	19.21 %	39,138
TTBU21	Sep 2021	6,035	1.11	1.13	-0.02 -1.77 %	35,394	11.10 %	31,859	-1.55 %	32,359	0.00 %	32,358	1.57 %	31,858
BEUC21	Sep 2021	5,511	12.11	11.31	0.80 7.07 %	4,755	-29.58 %	6,752	-6.73 %	7,239	52.79 %	4,738	0.02 %	4,737
JASM21	Jun 2021	5,055	2.78	2.76	0.02 0.72 %	22,845	-17.81 %	27,794	0.01 %	27,790	-12.69 %	31,829	-1.54 %	32,327
ITDU21	Sep 2021	4,586	2.33	2.30	0.03 1.30 %	22,568	12.49 %	20,063	0.45 %	19,973	11.02 %	17,990	5.93 %	16,983
CHGM21	Jun 2021	3,708	3.54	3.54	0.00 0.00 %	19,184	5.34 %	18,212	-2.41 %	18,662	0.96 %	18,484	0.10 %	18,465

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	(+/-)	18-May-21	24-May-21	21-May-21	Change
BLANDM21	Jun 2021	1,832	155,876	0.45 %	155,185	-0.91 %	156,611	-0.36 %	157,177	3.70 %	151,565	1.12	1.11	0.01 0.9 %
SUPERM21	Jun 2021	1	133,736	0.00 %	133,736	0.00 %	133,741	-0.74 %	134,741	-6.90 %	144,720	0.98	0.98	0 0 %
SIRIM21	Jun 2021	15,714	124,265	5.00 %	118,348	27.14 %	93,086	6.88 %	87,094	37.53 %	63,329	1.30	1.36	-0.06 -4.4 %
IRPCM21	Jun 2021	8,636	118,356	-0.96 %	119,504	-4.28 %	124,843	-1.95 %	127,328	-1.12 %	128,766	4.05	4.08	-0.03 -0.7 %
BLANDU21	Sep 2021	2,030	110,814	0.94 %	109,784	0.00 %	109,784	0.47 %	109,274	5.84 %	103,248	1.11	1.10	0.01 0.91 %
TTBM21	Jun 2021	815	59,776	-1.27 %	60,547	5.26 %	57,522	20.99 %	47,542	0.01 %	47,538	1.12	1.14	-0.02 -1.8 %
SIRIU21	Sep 2021	8,139	55,013	-1.59 %	55,900	17.12 %	47,729	2.30 %	46,655	19.21 %	39,138	1.29	1.34	-0.05 -3.7 %
SUPERU21	Sep 2021	40	51,213	0.08 %	51,173	-0.01 %	51,177	0.08 %	51,136	4.07 %	49,136	0.98	0.98	0 0 %
TTBZ21	Dec 2021	0	45,673	0.00 %	45,673	0.00 %	45,673	0.00 %	45,673	0.00 %	45,673	1.10	1.12	-0.02 -1.8 %
KTCM21	Jun 2021	556	44,305	-0.38 %	44,473	0.29 %	44,344	0.02 %	44,336	0.00 %	44,336	77.50	75.99	1.5 1.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	69.75	6.75	10.71
BEC	12.10	0.90	8.04
HANA	55.50	3.75	7.25
BEAUTY	1.76	0.10	6.02
BPP	18.80	0.90	5.03
MTC	59.25	1.50	2.60
JMT	41.50	1.00	2.47
CENTEL	32.75	0.75	2.34
BH	131.00	3.00	2.34
PSL	17.50	0.40	2.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.30	-0.05	-3.70
ERW	2.90	-0.10	-3.33
GUNKUL	3.54	-0.10	-2.75
DTAC	30.75	-0.75	-2.38
BTS	8.60	-0.20	-2.27
IVL	44.25	-1.00	-2.21
STEC	14.80	-0.30	-1.99
SCC	434.00	-8.00	-1.81
SAMART	8.75	-0.15	-1.69
KBANK	118.50	-2.00	-1.66

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
24/05/2021	40,428	45,142	-4,714	22,391	24,589	-2,198	60,370	53,458	6,912	123,189	340,651

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2021	24,079	28,421	-4,342	9,207	9,586	-379	30,540	25,819	4,721	63,826	45,677

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2021	0	0	0	2,897	6,887	-3,990	10,603	6,613	3,990	13,500	36,343