

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-May-21	24-May-21	Change	25-May-21	(+/-)	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21
S50K21	May 2021	945.70	934.70	11 1.18 %	157	1.95 %	154	-1.28 %	156	-9.30 %	172	-9.47 %	190
S50M21	Jun 2021	944.70	934.40	10.3 1.1 %	295,737	1.04 %	292,689	2.08 %	286,726	-2.09 %	292,847	-0.42 %	294,080
S50N21	Jul 2021	943.10	932.20	10.9 1.17 %	52	8.33 %	48	4.35 %	46	0.00 %	46	9.52 %	42
S50U21	Sep 2021	940.70	930.60	10.1 1.09 %	33,731	5.22 %	32,059	0.76 %	31,817	1.23 %	31,431	-0.36 %	31,545
S50Z21	Dec 2021	939.70	930.10	9.6 1.03 %	11,607	3.51 %	11,213	0.21 %	11,189	1.12 %	11,065	0.42 %	11,019
S50H22	Mar 2022	936.70	927.50	9.2 0.99 %	4,428	-1.34 %	4,488	2.54 %	4,377	1.25 %	4,323	1.91 %	4,242

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-May-21	24-May-21	Change	25-May-21	(+/-)	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21
SIRIU21	Sep 2021	43,048	1.30	1.29	0.01 0.78 %	53,029	-3.61 %	55,013	-1.59 %	55,900	17.12 %	47,729	2.30 %	46,655
SIRIM21	Jun 2021	35,853	1.28	1.30	-0.02 -1.54 %	119,774	-3.61 %	124,265	5.00 %	118,348	27.14 %	93,086	6.88 %	87,094
CHGM21	Jun 2021	12,561	3.51	3.54	-0.03 -0.85 %	6,674	-65.21 %	19,184	5.34 %	18,212	-2.41 %	18,662	0.96 %	18,484
BECU21	Sep 2021	8,005	11.88	12.11	-0.23 -1.90 %	2,259	-52.49 %	4,755	-29.58 %	6,752	-6.73 %	7,239	52.79 %	4,738
IRPCM21	Jun 2021	7,220	4.08	4.05	0.03 0.74 %	123,780	4.58 %	118,356	-0.96 %	119,504	-4.28 %	124,843	-1.95 %	127,328
SIRIZ21	Dec 2021	6,000	1.26	1.29	-0.03 -2.33 %	1,244	0.00 %	1,244	120.50 %	239	-1.65 %	243	3.85 %	234
BANPUU21	Sep 2021	4,501	12.04	12.04	0.00 0.00 %	17,279	-16.84 %	20,778	-0.13 %	20,806	2.51 %	20,297	8.10 %	18,777
CKU21	Sep 2021	4,100	18.96	18.51	0.45 2.43 %	5,393	317.09 %	1,293	9.95 %	1,176	-0.17 %	1,178	10.20 %	1,069
GUNKULZ21	Dec 2021	4,001	3.53	3.48	0.05 1.44 %	3,507	132.56 %	1,508	0.33 %	1,503	0.00 %	1,503	0.00 %	1,503
BECM21	Jun 2021	3,733	11.87	12.10	-0.23 -1.90 %	9,400	7.35 %	8,756	15.18 %	7,602	-21.51 %	9,685	-26.83 %	13,236

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			25-May-21	(+/-)	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	(+/-)	19-May-21	25-May-21	24-May-21	Change
BLANDM21	Jun 2021	1,310	154,815	-0.68 %	155,876	0.45 %	155,185	-0.91 %	156,611	-0.36 %	157,177	1.10	1.12	-0.02 -1.8 %
SUPERM21	Jun 2021	24	133,740	0.00 %	133,736	0.00 %	133,736	0.00 %	133,741	-0.74 %	134,741	0.97	0.98	-0.01 -1.0 %
IRPCM21	Jun 2021	7,220	123,780	4.58 %	118,356	-0.96 %	119,504	-4.28 %	124,843	-1.95 %	127,328	4.08	4.05	0.03 0.74 %
SIRIM21	Jun 2021	35,853	119,774	-3.61 %	124,265	5.00 %	118,348	27.14 %	93,086	6.88 %	87,094	1.28	1.30	-0.02 -1.5 %
BLANDU21	Sep 2021	201	111,015	0.18 %	110,814	0.94 %	109,784	0.00 %	109,784	0.47 %	109,274	1.11	1.11	0 0 %
TTBM21	Jun 2021	1,533	59,270	-0.85 %	59,776	-1.27 %	60,547	5.26 %	57,522	20.99 %	47,542	1.13	1.12	0.01 0.89 %
SIRIU21	Sep 2021	43,048	53,029	-3.61 %	55,013	-1.59 %	55,900	17.12 %	47,729	2.30 %	46,655	1.30	1.29	0.01 0.78 %
SUPERU21	Sep 2021	5	51,218	0.01 %	51,213	0.08 %	51,173	-0.01 %	51,177	0.08 %	51,136	0.97	0.98	-0.01 -1.0 %
KTCM21	Jun 2021	772	44,350	0.10 %	44,305	-0.38 %	44,473	0.29 %	44,344	0.02 %	44,336	82.70	77.50	5.2 6.71 %
BTSM21	Jun 2021	20	43,311	0.04 %	43,295	0.35 %	43,144	2.18 %	42,224	0.02 %	42,217	8.65	8.80	-0.2 -1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	554.00	52.00	10.36
AAV	2.62	0.22	9.17
KTC	83.00	5.50	7.10
MTC	62.00	2.75	4.64
KBANK	124.00	5.50	4.64
AEONTS	205.00	9.00	4.59
EPG	12.40	0.50	4.20
SAWAD	76.25	2.75	3.74
JMT	43.00	1.50	3.61
STPI	4.68	0.16	3.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	11.70	-0.40	-3.31
PTTGC	62.50	-1.75	-2.72
BEAUTY	1.72	-0.04	-2.27
HMPRO	13.50	-0.30	-2.17
GLOBAL	21.30	-0.40	-1.84
ITD	2.30	-0.04	-1.71
ORI	8.90	-0.15	-1.66
STA	44.50	-0.75	-1.66
SIRI	1.28	-0.02	-1.54
CHG	3.52	-0.04	-1.12

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
25/05/2021	77,892	58,748	19,144	29,780	36,449	-6,669	75,426	87,901	-12,475	183,098	345,712

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2021	16,202	14,173	2,029	3,865	3,358	507	15,223	17,759	-2,536	35,290	44,495

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2021	0	0	0	1,743	1,264	479	2,115	2,594	-479	3,858	36,301