

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-May-21	25-May-21	Change	27-May-21	(+/-)	25-May-21	(+/-)	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21
S50K21	May 2021	953.70	945.70	8 0.85 %	159	1.27 %	157	1.95 %	154	-1.28 %	156	-9.30 %	172
S50M21	Jun 2021	952.80	944.70	8.1 0.86 %	307,477	3.97 %	295,737	1.04 %	292,689	2.08 %	286,726	-2.09 %	292,847
S50N21	Jul 2021	951.10	943.10	8 0.85 %	53	1.92 %	52	8.33 %	48	4.35 %	46	0.00 %	46
S50U21	Sep 2021	948.70	940.70	8 0.85 %	36,589	8.47 %	33,731	5.22 %	32,059	0.76 %	31,817	1.23 %	31,431
S50Z21	Dec 2021	947.50	939.70	7.8 0.83 %	11,760	1.32 %	11,607	3.51 %	11,213	0.21 %	11,189	1.12 %	11,065
S50H22	Mar 2022	944.60	936.70	7.9 0.84 %	4,552	2.80 %	4,428	-1.34 %	4,488	2.54 %	4,377	1.25 %	4,323

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-May-21	25-May-21	Change	27-May-21	(+/-)	25-May-21	(+/-)	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21
SIRIM21	Jun 2021	36,463	1.34	1.28	0.06 4.69 %	138,902	15.97 %	119,774	-3.61 %	124,265	5.00 %	118,348	27.14 %	93,086
BANPUU21	Sep 2021	12,017	12.74	12.04	0.70 5.81 %	11,278	-34.73 %	17,279	-16.84 %	20,778	-0.13 %	20,806	2.51 %	20,297
IRPCM21	Jun 2021	11,239	4.07	4.08	-0.01 -0.25 %	114,866	-7.20 %	123,780	4.58 %	118,356	-0.96 %	119,504	-4.28 %	124,843
SIRIU21	Sep 2021	9,070	1.36	1.30	0.06 4.62 %	59,022	11.30 %	53,029	-3.61 %	55,013	-1.59 %	55,900	17.12 %	47,729
BANPUM21	Jun 2021	7,125	12.80	12.10	0.70 5.79 %	18,477	-17.66 %	22,441	2.43 %	21,909	0.03 %	21,902	2.23 %	21,425
JASM21	Jun 2021	5,027	2.82	2.80	0.02 0.71 %	17,858	-21.84 %	22,847	0.01 %	22,845	-17.81 %	27,794	0.01 %	27,790
PTTM21	Jun 2021	4,541	39.01	38.95	0.06 0.15 %	9,741	-16.36 %	11,647	0.09 %	11,637	0.04 %	11,632	1.87 %	11,419
BEMU21	Sep 2021	4,048	7.91	7.65	0.26 3.40 %	11,265	-14.82 %	13,225	3.96 %	12,721	13.40 %	11,218	11.39 %	10,071
IRPCU21	Sep 2021	4,009	4.08	4.08	0.00 0.00 %	16,140	6.61 %	15,140	7.07 %	14,140	3.75 %	13,629	-6.87 %	14,635
WHAU21	Sep 2021	3,516	3.11	3.08	0.03 0.97 %	17,314	6.23 %	16,299	0.12 %	16,280	3.17 %	15,780	-3.01 %	16,270

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			27-May-21	(+/-)	25-May-21	(+/-)	24-May-21	(+/-)	21-May-21	(+/-)	20-May-21	27-May-21	25-May-21	Change
BLANDM21	Jun 2021	172	154,801	-0.01 %	154,815	-0.68 %	155,876	0.45 %	155,185	-0.91 %	156,611	1.14	1.10	0.04 3.64 %
SIRIM21	Jun 2021	36,463	138,902	15.97 %	119,774	-3.61 %	124,265	5.00 %	118,348	27.14 %	93,086	1.34	1.28	0.06 4.69 %
SUPERM21	Jun 2021	67	133,743	0.00 %	133,740	0.00 %	133,736	0.00 %	133,736	0.00 %	133,741	0.98	0.97	0.01 1.03 %
IRPCM21	Jun 2021	11,239	114,866	-7.20 %	123,780	4.58 %	118,356	-0.96 %	119,504	-4.28 %	124,843	4.07	4.08	-0.01 -0.3 %
BLANDU21	Sep 2021	2,005	113,020	1.81 %	111,015	0.18 %	110,814	0.94 %	109,784	0.00 %	109,784	1.15	1.11	0.04 3.6 %
TTBM21	Jun 2021	381	59,270	0.00 %	59,270	-0.85 %	59,776	-1.27 %	60,547	5.26 %	57,522	1.15	1.13	0.02 1.77 %
SIRIU21	Sep 2021	9,070	59,022	11.30 %	53,029	-3.61 %	55,013	-1.59 %	55,900	17.12 %	47,729	1.36	1.30	0.06 4.62 %
SUPERU21	Sep 2021	42	51,260	0.08 %	51,218	0.01 %	51,213	0.08 %	51,173	-0.01 %	51,177	0.98	0.97	0.01 1.03 %
KTCM21	Jun 2021	1,200	44,733	0.86 %	44,350	0.10 %	44,305	-0.38 %	44,473	0.29 %	44,344	73.76	82.70	-9 -11 %
BTSM21	Jun 2021	273	43,321	0.02 %	43,311	0.04 %	43,295	0.35 %	43,144	2.18 %	42,224	8.93	8.65	0.3 3.24 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	44.50	3.00	7.23
SIRI	1.35	0.07	5.47
CPALL	60.75	2.75	4.74
BEM	7.95	0.35	4.61
EA	61.50	2.50	4.24
BANPU	12.60	0.50	4.13
CPN	50.50	2.00	4.12
BTS	9.00	0.35	4.05
RATCH	51.75	2.00	4.02
GPSC	72.75	2.75	3.93

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	73.50	-9.50	-11.45
KBANK	121.50	-2.50	-2.02
STPI	4.60	-0.08	-1.71
EPG	12.20	-0.20	-1.61
OSP	36.50	-0.50	-1.35
PTTEP	117.00	-1.50	-1.27
EASTW	9.85	-0.10	-1.01
SAWAD	75.50	-0.75	-0.98
AEONTS	203.00	-2.00	-0.98
SCB	103.00	-1.00	-0.96

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
27/05/2021	113,613	94,176	19,437	35,193	40,151	-4,958	83,307	97,786	-14,479	232,113	360,590

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2021	21,333	19,723	1,610	9,335	8,708	627	23,413	25,650	-2,237	54,081	49,036

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2021	0	0	0	4,072	7,072	-3,000	8,741	5,741	3,000	12,813	36,914