

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-May-22	03-May-22	Change	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	(+/-)	27-Apr-22
S50K22	May 2022	973.00	976.30	-3.3 -0.34 %	210	-18.60 %	258	4.88 %	246	2.50 %	240	3.45 %	232
S50M22	Jun 2022	971.80	975.10	-3.3 -0.34 %	356,908	1.59 %	351,305	2.16 %	343,887	-1.67 %	349,737	0.89 %	346,647
S50N22	Jul 2022	970.50	973.30	-2.8 -0.29 %	63	34.04 %	47	0.00 %	47	74.07 %	27	0.00 %	0
S50U22	Sep 2022	965.70	968.90	-3.2 -0.33 %	33,796	2.21 %	33,065	-0.18 %	33,123	1.75 %	32,554	0.91 %	32,262
S50Z22	Dec 2022	964.70	967.90	-3.2 -0.33 %	15,191	1.02 %	15,038	1.19 %	14,861	2.75 %	14,463	-0.27 %	14,502
S50H23	Mar 2023	961.50	964.40	-2.9 -0.3 %	3,567	5.97 %	3,366	1.63 %	3,312	-0.03 %	3,313	1.84 %	3,253

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-May-22	03-May-22	Change	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	(+/-)	27-Apr-22
BANPUM22X	Jun 2022	13,357	12.43	12.15	0.28 2.30 %	37,249	10.10 %	33,831	4.20 %	32,467	-4.26 %	33,913	16.38 %	29,141
SIRIU22	Sep 2022	11,014	1.12	1.14	-0.02 -1.75 %	59,546	22.67 %	48,541	0.00 %	48,541	0.00 %	48,541	0.17 %	48,461
BANPUU22	Sep 2022	10,249	11.73	11.30	0.43 3.81 %	31,234	-10.38 %	34,852	6.54 %	32,712	-2.21 %	33,452	1.66 %	32,906
TRUEM22	Jun 2022	9,204	4.64	4.69	-0.05 -1.07 %	117,587	-3.74 %	122,156	-14.73 %	143,265	-0.35 %	143,766	-1.80 %	146,395
AAVM22X	Jun 2022	8,955	2.96	2.88	0.08 2.78 %	3,067	-50.90 %	6,246	-19.25 %	7,735	-6.12 %	8,239	13.81 %	7,239
WHAM22	Jun 2022	8,572	3.27	3.26	0.01 0.31 %	44,025	1.28 %	43,469	1.25 %	42,933	-1.54 %	43,605	0.04 %	43,587
SUPERM22	Jun 2022	7,000	0.86	0.88	-0.02 -2.27 %	117,173	4.46 %	112,173	0.91 %	111,158	0.00 %	111,157	-1.33 %	112,657
TUM22	Jun 2022	5,355	16.70	17.03	-0.33 -1.94 %	23,687	22.42 %	19,349	9.08 %	17,739	-1.11 %	17,939	0.66 %	17,821
KTBZ22	Dec 2022	5,300	14.59	14.77	-0.18 -1.22 %	10,210	-31.98 %	15,010	0.00 %	15,010	8.69 %	13,810	-8.59 %	15,108
GUNKULM22	Jun 2022	5,198	5.42	5.56	-0.14 -2.52 %	240,269	-1.26 %	243,324	-6.52 %	260,293	0.02 %	260,253	-0.58 %	261,771

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	(+/-)	27-Apr-22	05-May-22	03-May-22	Change
JASM22	Jun 2022	3,695	264,882	1.34 %	261,385	0.57 %	259,910	0.76 %	257,946	0.24 %	257,337	3.56	3.62	-0.06 -1.7 %
GUNKULM22	Jun 2022	5,198	240,269	-1.26 %	243,324	-6.52 %	260,293	0.02 %	260,253	-0.58 %	261,771	5.42	5.56	-0.1 -2.5 %
SIRIM22	Jun 2022	1,155	160,677	-0.62 %	161,686	-0.64 %	162,729	1.88 %	159,726	-0.15 %	159,964	1.13	1.15	-0.02 -1.7 %
TRUEM22	Jun 2022	9,204	117,587	-3.74 %	122,156	-14.73 %	143,265	-0.35 %	143,766	-1.80 %	146,395	4.64	4.69	-0.05 -1.1 %
SUPERM22	Jun 2022	7,000	117,173	4.46 %	112,173	0.91 %	111,158	0.00 %	111,157	-1.33 %	112,657	0.86	0.88	-0.02 -2.3 %
TTBM22	Jun 2022	4,260	74,029	-2.73 %	76,103	1.33 %	75,104	-2.30 %	76,870	-1.89 %	78,349	1.30	1.30	0 0 %
IRPCM22	Jun 2022	3,210	72,466	-4.06 %	75,536	-1.40 %	76,607	-2.10 %	78,247	18.18 %	66,211	3.50	3.51	-0.01 -0.3 %
SIRIU22	Sep 2022	11,014	59,546	22.67 %	48,541	0.00 %	48,541	0.00 %	48,541	0.17 %	48,461	1.12	1.14	-0.02 -1.8 %
CPFM22	Jun 2022	1,272	53,334	1.49 %	52,552	-1.13 %	53,155	0.00 %	53,157	0.39 %	52,951	24.04	23.85	0.19 0.8 %
PLANBM22X	Jun 2022	1	51,042	0.00 %	51,042	0.00 %	51,043	-0.97 %	51,543	-0.96 %	52,042	7.65	7.92	-0.3 -3.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	154.50	6.00	4.04
BCP	34.75	1.00	2.96
PSL	18.80	0.50	2.73
BA	11.60	0.30	2.65
SGP	12.30	0.30	2.50
HANA	46.50	1.00	2.20
GFPT	14.00	0.30	2.19
CPN	62.25	1.25	2.05
AAV	3.00	0.06	2.04
TOP	57.75	1.00	1.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	22.30	-1.70	-7.08
JMT	80.00	-5.50	-6.43
STA	23.30	-1.60	-6.43
CHG	3.54	-0.20	-5.35
ICHI	11.00	-0.60	-5.17
KKP	70.25	-2.75	-3.77
OSP	34.00	-1.00	-2.86
MINT	34.25	-1.00	-2.84
MTC	44.50	-1.25	-2.73
GUNKUL	5.45	-0.15	-2.68

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
05/05/2022	74,021	78,288	-4,267	39,668	36,704	2,964	103,155	101,852	1,303	216,844	409,735

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/05/2022	26,845	20,678	6,167	7,737	5,568	2,169	20,817	29,153	-8,336	55,399	52,641

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/05/2022	505	282	223	2,001	19,371	-17,370	33,026	15,879	17,147	35,532	186,712