

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-May-22	05-May-22	Change	06-May-22	(+/-)	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22
S50K22	May 2022	966.10	973.00	-6.9 -0.71 %	220	4.76 %	210	-18.60 %	258	4.88 %	246	2.50 %	240
S50M22	Jun 2022	964.00	971.80	-7.8 -0.8 %	355,823	-0.30 %	356,908	1.59 %	351,305	2.16 %	343,887	-1.67 %	349,737
S50N22	Jul 2022	960.30	970.50	-10.2 -1.05 %	166	163.49 %	63	34.04 %	47	0.00 %	47	74.07 %	27
S50U22	Sep 2022	958.10	965.70	-7.6 -0.79 %	33,526	-0.80 %	33,796	2.21 %	33,065	-0.18 %	33,123	1.75 %	32,554
S50Z22	Dec 2022	956.70	964.70	-8 -0.83 %	15,273	0.54 %	15,191	1.02 %	15,038	1.19 %	14,861	2.75 %	14,463
S50H23	Mar 2023	952.50	961.50	-9 -0.94 %	3,917	9.81 %	3,567	5.97 %	3,366	1.63 %	3,312	-0.03 %	3,313

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-May-22	05-May-22	Change	06-May-22	(+/-)	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22
GUNKULM22	Jun 2022	21,242	5.18	5.42	-0.24 -4.43 %	225,154	-6.29 %	240,269	-1.26 %	243,324	-6.52 %	260,293	0.02 %	260,253
JASM22	Jun 2022	17,038	3.52	3.56	-0.04 -1.12 %	254,301	-3.99 %	264,882	1.34 %	261,385	0.57 %	259,910	0.76 %	257,946
KTCU22	Sep 2022	12,124	57.26	57.59	-0.33 -0.57 %	8,723	230.17 %	2,642	0.00 %	2,642	60.90 %	1,642	-1.20 %	1,662
QHM22	Jun 2022	9,549	2.19	2.21	-0.02 -0.90 %	20,656	-31.57 %	30,185	-1.63 %	30,685	0.00 %	30,685	-1.62 %	31,189
TRUEM22	Jun 2022	8,831	4.57	4.64	-0.07 -1.51 %	112,951	-3.94 %	117,587	-3.74 %	122,156	-14.73 %	143,265	-0.35 %	143,766
BEAUTYM22	Jun 2022	6,057	1.42	1.50	-0.08 -5.33 %	8,831	-40.55 %	14,855	0.00 %	14,855	0.00 %	14,855	0.00 %	14,855
BECZ22	Dec 2022	6,000	15.17	15.21	-0.04 -0.26 %	2	-99.90 %	2,002	0.00 %	2,002	0.00 %	2,002	0.00 %	2,002
KTBZ22	Dec 2022	5,002	14.64	14.59	0.05 0.34 %	5,212	-48.95 %	10,210	-31.98 %	15,010	0.00 %	15,010	8.69 %	13,810
TTBH23	Mar 2023	5,000	1.26	1.28	-0.02 -1.56 %	5,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
WHAM22	Jun 2022	4,893	3.11	3.27	-0.16 -4.89 %	42,716	-2.97 %	44,025	1.28 %	43,469	1.25 %	42,933	-1.54 %	43,605

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			06-May-22	(+/-)	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	06-May-22	05-May-22	Change
JASM22	Jun 2022	17,038	254,301	-3.99 %	264,882	1.34 %	261,385	0.57 %	259,910	0.76 %	257,946	3.52	3.56	-0.04 -1.1 %
GUNKULM22	Jun 2022	21,242	225,154	-6.29 %	240,269	-1.26 %	243,324	-6.52 %	260,293	0.02 %	260,253	5.18	5.42	-0.2 -4.4 %
SIRIM22	Jun 2022	3,350	158,659	-1.26 %	160,677	-0.62 %	161,686	-0.64 %	162,729	1.88 %	159,726	1.08	1.13	-0.05 -4.4 %
SUPERM22	Jun 2022	23	117,173	0.00 %	117,173	4.46 %	112,173	0.91 %	111,158	0.00 %	111,157	0.86	0.86	0 0 %
TRUEM22	Jun 2022	8,831	112,951	-3.94 %	117,587	-3.74 %	122,156	-14.73 %	143,265	-0.35 %	143,766	4.57	4.64	-0.07 -1.5 %
TTBM22	Jun 2022	2,717	72,384	-2.22 %	74,029	-2.73 %	76,103	1.33 %	75,104	-2.30 %	76,870	1.28	1.30	-0.02 -1.5 %
IRPCM22	Jun 2022	3,602	68,959	-4.84 %	72,466	-4.06 %	75,536	-1.40 %	76,607	-2.10 %	78,247	3.47	3.50	-0.03 -0.9 %
SIRIU22	Sep 2022	150	59,640	0.16 %	59,546	22.67 %	48,541	0.00 %	48,541	0.00 %	48,541	1.07	1.12	-0.05 -4.5 %
CPFM22	Jun 2022	433	52,912	-0.79 %	53,334	1.49 %	52,552	-1.13 %	53,155	0.00 %	53,157	23.90	24.04	-0.1 -0.6 %
PLANBM22X	Jun 2022	1,001	51,043	0.00 %	51,042	0.00 %	51,042	0.00 %	51,043	-0.97 %	51,543	7.78	7.65	0.13 1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	58.00	2.50	4.50
CHG	3.66	0.12	3.39
BLA	43.00	1.25	2.99
SGP	12.60	0.30	2.44
BJC	34.50	0.50	1.47
BEC	15.40	0.20	1.32
TTW	11.00	0.10	0.92
TOP	58.25	0.50	0.87
BANPU	12.50	0.10	0.81
INTUCH	70.75	0.50	0.71

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	20.40	-1.90	-8.52
STA	21.80	-1.50	-6.44
GUNKUL	5.15	-0.30	-5.50
STPI	4.40	-0.22	-4.76
SCGP	52.00	-2.50	-4.59
GPSC	63.00	-2.50	-3.82
DELTA	341.00	-13.00	-3.67
TQM	46.25	-1.75	-3.65
ICHI	10.60	-0.40	-3.64
KEX	21.20	-0.80	-3.64

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
06/05/2022	82,216	111,320	-29,104	47,342	40,607	6,735	125,681	103,312	22,369	255,239	408,925

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/05/2022	35,131	36,570	-1,439	6,027	8,397	-2,370	33,308	29,499	3,809	74,466	54,488

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/05/2022	24	144	-120	8,886	4,010	4,876	15,008	19,764	-4,756	23,918	193,516