

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-May-22	06-May-22	Change	09-May-22	(+/-)	06-May-22	(+/-)	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22
S50K22	May 2022	949.90	966.10	-16.2 -1.68 %	182	-17.27 %	220	4.76 %	210	-18.60 %	258	4.88 %	246
S50M22	Jun 2022	948.00	964.00	-16 -1.66 %	357,823	0.56 %	355,823	-0.30 %	356,908	1.59 %	351,305	2.16 %	343,887
S50N22	Jul 2022	948.30	960.30	-12 -1.25 %	96	-42.17 %	166	163.49 %	63	34.04 %	47	0.00 %	47
S50U22	Sep 2022	942.20	958.10	-15.9 -1.66 %	35,047	4.54 %	33,526	-0.80 %	33,796	2.21 %	33,065	-0.18 %	33,123
S50Z22	Dec 2022	941.20	956.70	-15.5 -1.62 %	15,218	-0.36 %	15,273	0.54 %	15,191	1.02 %	15,038	1.19 %	14,861
S50H23	Mar 2023	937.00	952.50	-15.5 -1.63 %	4,485	14.50 %	3,917	9.81 %	3,567	5.97 %	3,366	1.63 %	3,312

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-May-22	06-May-22	Change	09-May-22	(+/-)	06-May-22	(+/-)	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22
JASM22	Jun 2022	45,563	3.38	3.52	-0.14 -3.98 %	228,499	-10.15 %	254,301	-3.99 %	264,882	1.34 %	261,385	0.57 %	259,910
TRUEM22	Jun 2022	40,757	4.25	4.57	-0.32 -7.00 %	78,154	-30.81 %	112,951	-3.94 %	117,587	-3.74 %	122,156	-14.73 %	143,265
GUNKULM22	Jun 2022	12,609	5.00	5.18	-0.18 -3.47 %	222,135	-1.34 %	225,154	-6.29 %	240,269	-1.26 %	243,324	-6.52 %	260,293
SUPERH23	Mar 2023	10,000	0.85	0.86	-0.01 -1.16 %	41,020	-19.60 %	51,020	0.00 %	51,020	0.00 %	51,020	0.00 %	51,020
IRPCM22	Jun 2022	8,340	3.39	3.47	-0.08 -2.31 %	60,951	-11.61 %	68,959	-4.84 %	72,466	-4.06 %	75,536	-1.40 %	76,607
KTBU22	Sep 2022	6,004	14.67	14.88	-0.21 -1.41 %	27,843	-17.72 %	33,840	4.58 %	32,358	3.52 %	31,258	0.65 %	31,057
WHAM22	Jun 2022	4,570	3.00	3.11	-0.11 -3.54 %	41,326	-3.25 %	42,716	-2.97 %	44,025	1.28 %	43,469	1.25 %	42,933
ICHIU22	Sep 2022	4,510	10.46	11.15	-0.69 -6.19 %	12,721	-6.59 %	13,619	0.77 %	13,515	0.75 %	13,415	-0.74 %	13,515
KTCU22	Sep 2022	4,081	57.44	57.26	0.18 0.31 %	10,644	22.02 %	8,723	230.17 %	2,642	0.00 %	2,642	60.90 %	1,642
SUPERM22	Jun 2022	4,030	0.85	0.86	-0.01 -1.16 %	113,193	-3.40 %	117,173	0.00 %	117,173	4.46 %	112,173	0.91 %	111,158

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			09-May-22	(+/-)	06-May-22	(+/-)	05-May-22	(+/-)	03-May-22	(+/-)	29-Apr-22	09-May-22	06-May-22	Change
JASM22	Jun 2022	45,563	228,499	-10.15 %	254,301	-3.99 %	264,882	1.34 %	261,385	0.57 %	259,910	3.38	3.52	-0.1 -4 %
GUNKULM22	Jun 2022	12,609	222,135	-1.34 %	225,154	-6.29 %	240,269	-1.26 %	243,324	-6.52 %	260,293	5.00	5.18	-0.2 -3.5 %
SIRIM22	Jun 2022	116	158,663	0.00 %	158,659	-1.26 %	160,677	-0.62 %	161,686	-0.64 %	162,729	1.07	1.08	-0.01 -0.9 %
SUPERM22	Jun 2022	4,030	113,193	-3.40 %	117,173	0.00 %	117,173	4.46 %	112,173	0.91 %	111,158	0.85	0.86	-0.01 -1.2 %
TRUEM22	Jun 2022	40,757	78,154	-30.81 %	112,951	-3.94 %	117,587	-3.74 %	122,156	-14.73 %	143,265	4.25	4.57	-0.3 -7 %
TTBM22	Jun 2022	3,628	70,923	-2.02 %	72,384	-2.22 %	74,029	-2.73 %	76,103	1.33 %	75,104	1.29	1.28	0.01 0.78 %
SIRIU22	Sep 2022	3,211	62,472	4.75 %	59,640	0.16 %	59,546	22.67 %	48,541	0.00 %	48,541	1.08	1.07	0.01 0.93 %
IRPCM22	Jun 2022	8,340	60,951	-11.61 %	68,959	-4.84 %	72,466	-4.06 %	75,536	-1.40 %	76,607	3.39	3.47	-0.08 -2.3 %
CPFM22	Jun 2022	530	52,499	-0.78 %	52,912	-0.79 %	53,334	1.49 %	52,552	-1.13 %	53,155	23.34	23.90	-0.6 -2.3 %
PLANBM22X	Jun 2022	2	51,043	0.00 %	51,043	0.00 %	51,042	0.00 %	51,042	0.00 %	51,043	7.74	7.78	-0.04 -0.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	19.50	0.80	4.28
MBK	13.40	0.30	2.29
BJC	35.25	0.75	2.17
SPRC	11.20	0.20	1.82
TTA	9.85	0.15	1.55
TU	16.60	0.20	1.22
OR	25.25	0.25	1.00
TOP	58.75	0.50	0.86
TTB	1.29	0.01	0.78
BH	162.50	1.00	0.62

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	9.65	-1.05	-9.81
TRUE	4.28	-0.30	-6.55
TQM	43.50	-2.75	-5.95
AMATA	18.20	-1.10	-5.70
ICHI	10.00	-0.60	-5.66
STGT	19.30	-1.10	-5.39
KEX	20.10	-1.10	-5.19
GPSC	59.75	-3.25	-5.16
PRM	5.55	-0.30	-5.13
DTAC	42.25	-2.25	-5.06

## 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
09/05/2022	72,458	83,287	-10,829	39,146	43,255	-4,109	124,377	109,439	14,938	235,981	412,851

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/05/2022	23,306	25,036	-1,730	7,431	6,740	691	21,098	20,059	1,039	51,835	54,433

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/05/2022	222	220	2	3,080	4,762	-1,682	19,695	18,015	1,680	22,997	193,996