

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-May-22	10-May-22	Change	11-May-22	(+/-)	10-May-22	(+/-)	09-May-22	(+/-)	06-May-22	(+/-)	05-May-22
S50K22	May 2022	955.80	960.00	-4.2 -0.44 %	206	-0.48 %	207	13.74 %	182	-17.27 %	220	4.76 %	210
S50M22	Jun 2022	957.20	959.50	-2.3 -0.24 %	350,901	0.63 %	348,703	-2.55 %	357,823	0.56 %	355,823	-0.30 %	356,908
S50N22	Jul 2022	947.20	953.90	-6.7 -0.7 %	79	-12.22 %	90	-6.25 %	96	-42.17 %	166	163.49 %	63
S50U22	Sep 2022	950.90	953.30	-2.4 -0.25 %	36,896	-2.71 %	37,924	8.21 %	35,047	4.54 %	33,526	-0.80 %	33,796
S50Z22	Dec 2022	949.60	952.10	-2.5 -0.26 %	15,366	0.10 %	15,351	0.87 %	15,218	-0.36 %	15,273	0.54 %	15,191
S50H23	Mar 2023	946.10	948.00	-1.9 -0.2 %	4,357	-4.95 %	4,584	2.21 %	4,485	14.50 %	3,917	9.81 %	3,567

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-May-22	10-May-22	Change	11-May-22	(+/-)	10-May-22	(+/-)	09-May-22	(+/-)	06-May-22	(+/-)	05-May-22
SUPERH23	Mar 2023	51,000	0.84	0.83	0.01 1.20 %	112,020	83.58 %	61,020	48.76 %	41,020	-19.60 %	51,020	0.00 %	51,020
TTBM22	Jun 2022	18,195	1.30	1.31	-0.01 -0.76 %	51,487	-25.01 %	68,660	-3.19 %	70,923	-2.02 %	72,384	-2.22 %	74,029
BANPUM22X	Jun 2022	10,987	11.70	12.08	-0.38 -3.15 %	41,468	10.88 %	37,399	4.95 %	35,635	-4.45 %	37,295	0.12 %	37,249
IRPCM22	Jun 2022	7,849	3.24	3.41	-0.17 -4.99 %	47,608	-3.20 %	49,180	-19.31 %	60,951	-11.61 %	68,959	-4.84 %	72,466
TRUEM22	Jun 2022	5,917	4.34	4.36	-0.02 -0.46 %	63,722	-5.58 %	67,490	-13.64 %	78,154	-30.81 %	112,951	-3.94 %	117,587
BEMM22	Jun 2022	5,122	8.21	8.20	0.01 0.12 %	21,775	-0.52 %	21,888	5.30 %	20,787	-2.61 %	21,345	-0.53 %	21,458
SUPERM22	Jun 2022	5,000	0.84	0.83	0.01 1.20 %	108,201	-4.42 %	113,201	0.01 %	113,193	-3.40 %	117,173	0.00 %	117,173
BANPUU22	Sep 2022	4,157	11.30	11.50	-0.20 -1.74 %	28,070	-8.60 %	30,710	-3.59 %	31,855	-0.45 %	31,999	2.45 %	31,234
ORM22	Jun 2022	4,033	26.28	25.10	1.18 4.70 %	3,447	-34.97 %	5,301	20.42 %	4,402	-4.94 %	4,631	11.89 %	4,139
JASM22	Jun 2022	2,557	3.28	3.34	-0.06 -1.80 %	222,995	0.22 %	222,497	-2.63 %	228,499	-10.15 %	254,301	-3.99 %	264,882

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*11-May-22	(+/-)	10-May-22	(+/-)	09-May-22	(+/-)	06-May-22	(+/-)	05-May-22	11-May-22	10-May-22	Change
GUNKULM22	Jun 2022	2,517	225,664	1.12 %	223,162	0.46 %	222,135	-1.34 %	225,154	-6.29 %	240,269	5.07	5.16	-0.09 -1.7 %
JASM22	Jun 2022	2,557	222,995	0.22 %	222,497	-2.63 %	228,499	-10.15 %	254,301	-3.99 %	264,882	3.28	3.34	-0.06 -1.8 %
SIRIM22	Jun 2022	57	158,767	0.01 %	158,751	0.06 %	158,663	0.00 %	158,659	-1.26 %	160,677	1.08	1.10	-0.02 -1.8 %
SUPERH23	Mar 2023	51,000	112,020	83.58 %	61,020	48.76 %	41,020	-19.60 %	51,020	0.00 %	51,020	0.84	0.83	0.01 1.2 %
SUPERM22	Jun 2022	5,000	108,201	-4.42 %	113,201	0.01 %	113,193	-3.40 %	117,173	0.00 %	117,173	0.84	0.83	0.01 1.2 %
BLANDM22	Jun 2022	513	75,562	-0.66 %	76,061	0.88 %	75,400	0.00 %	75,397	0.18 %	75,263	0.99	1.00	-0.01 -1 %
BLANDU22	Sep 2022	0	68,095	0.00 %	68,095	0.73 %	67,599	0.00 %	67,599	0.03 %	67,576	0.98	0.99	-0.01 -1.0 %
TRUEM22	Jun 2022	5,917	63,722	-5.58 %	67,490	-13.64 %	78,154	-30.81 %	112,951	-3.94 %	117,587	4.34	4.36	-0.02 -0.5 %
SIRIU22	Sep 2022	58	62,491	-0.06 %	62,528	0.09 %	62,472	4.75 %	59,640	0.16 %	59,546	1.08	1.09	-0.01 -0.9 %
PLANBM22X	Jun 2022	0	53,043	0.00 %	53,043	3.92 %	51,043	0.00 %	51,043	0.00 %	51,042	7.41	7.59	-0.2 -2.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OR	26.50	1.25	4.95
SUPER	0.84	0.03	3.70
KCE	61.75	2.00	3.35
DELTA	342.00	9.00	2.70
HANA	45.75	1.00	2.23
BH	165.00	3.00	1.85
CPN	63.00	0.75	1.20
IVL	44.25	0.50	1.14
PTTEP	153.00	1.50	0.99
STA	22.70	0.20	0.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	72.75	-5.25	-6.73
COM7	36.00	-2.00	-5.26
IRPC	3.22	-0.16	-4.73
THANI	4.12	-0.18	-4.19
AAV	2.88	-0.12	-4.00
TOA	26.75	-1.00	-3.60
JAS	3.22	-0.10	-3.01
MTC	44.50	-1.25	-2.73
BANPU	11.80	-0.30	-2.48
SPALI	20.80	-0.50	-2.35

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
11/05/2022	80,694	84,505	-3,811	42,884	40,631	2,253	115,064	113,506	1,558	238,642	407,805

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/05/2022	30,213	33,809	-3,596	7,790	6,014	1,776	29,593	27,773	1,820	67,596	58,876

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/05/2022	4	190	-186	5,028	4,639	389	17,086	17,289	-203	22,118	204,018