

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-May-22	12-May-22	Change	13-May-22	(+/-)	12-May-22	(+/-)	11-May-22	(+/-)	10-May-22	(+/-)	09-May-22
S50K22	May 2022	950.10	945.00	5.1 0.54 %	252	1.20 %	249	20.87 %	206	-0.48 %	207	13.74 %	182
S50M22	Jun 2022	948.50	944.10	4.4 0.47 %	370,443	0.52 %	368,509	5.02 %	350,901	0.63 %	348,703	-2.55 %	357,823
S50N22	Jul 2022	948.20	942.00	6.2 0.66 %	79	0.00 %	79	0.00 %	79	-12.22 %	90	-6.25 %	96
S50U22	Sep 2022	942.40	938.10	4.3 0.46 %	38,750	2.74 %	37,715	2.22 %	36,896	-2.71 %	37,924	8.21 %	35,047
S50Z22	Dec 2022	941.20	936.90	4.3 0.46 %	15,684	0.40 %	15,622	1.67 %	15,366	0.10 %	15,351	0.87 %	15,218
S50H23	Mar 2023	937.40	933.30	4.1 0.44 %	4,626	2.23 %	4,525	3.86 %	4,357	-4.95 %	4,584	2.21 %	4,485

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-May-22	12-May-22	Change	13-May-22	(+/-)	12-May-22	(+/-)	11-May-22	(+/-)	10-May-22	(+/-)	09-May-22
KTBU22	Sep 2022	11,223	14.45	14.62	-0.17 -1.16 %	16,697	-17.23 %	20,173	-4.14 %	21,044	-3.66 %	21,843	-21.55 %	27,843
JASM22	Jun 2022	6,570	3.17	3.17	0.00 0.00 %	199,647	-1.72 %	203,141	-8.90 %	222,995	0.22 %	222,497	-2.63 %	228,499
IRPCZ22	Dec 2022	6,406	3.01	2.98	0.03 1.01 %	9,631	-39.91 %	16,027	3.12 %	15,542	10.75 %	14,034	0.00 %	14,034
JASU22	Sep 2022	5,509	3.14	3.20	-0.06 -1.88 %	23,756	30.18 %	18,249	-15.83 %	21,680	2.35 %	21,182	-3.19 %	21,881
QHM22	Jun 2022	5,016	2.17	2.15	0.02 0.93 %	14,024	-26.34 %	19,040	0.00 %	19,040	-2.56 %	19,540	-5.33 %	20,640
IRPCH23	Mar 2023	5,002	2.97	2.93	0.04 1.37 %	6,052	476.38 %	1,050	0.67 %	1,043	0.68 %	1,036	0.19 %	1,034
TTBM22	Jun 2022	4,096	1.23	1.28	-0.05 -3.91 %	45,979	-3.09 %	47,445	-7.85 %	51,487	-25.01 %	68,660	-3.19 %	70,923
TTBZ22	Dec 2022	4,000	1.22	1.27	-0.05 -3.94 %	7,567	112.14 %	3,567	0.03 %	3,566	0.00 %	3,566	0.00 %	3,566
CHGZ22	Dec 2022	3,500	3.61	3.54	0.07 1.98 %	500	-50.00 %	1,000	100.00 %	500	0.00 %	500	0.00 %	500
STPIM22	Jun 2022	3,500	4.08	4.07	0.01 0.25 %	24,195	-7.64 %	26,195	-10.29 %	29,200	-1.68 %	29,700	0.00 %	29,700

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			13-May-22	(+/-)	12-May-22	(+/-)	11-May-22	(+/-)	10-May-22	(+/-)	09-May-22	13-May-22	12-May-22	Change
GUNKULM22	Jun 2022	1,431	209,081	-0.47 %	210,078	-6.91 %	225,664	1.12 %	223,162	0.46 %	222,135	4.91	4.93	-0.02 -0.4 %
JASM22	Jun 2022	6,570	199,647	-1.72 %	203,141	-8.90 %	222,995	0.22 %	222,497	-2.63 %	228,499	3.17	3.17	0 0 %
SIRIM22	Jun 2022	26	157,833	0.02 %	157,808	-0.60 %	158,767	0.01 %	158,751	0.06 %	158,663	1.05	1.05	0 0 %
SUPERH23	Mar 2023	0	116,020	0.00 %	116,020	3.57 %	112,020	83.58 %	61,020	48.76 %	41,020	0.86	0.83	0.03 3.61 %
SUPERM22	Jun 2022	7	108,196	0.00 %	108,196	0.00 %	108,201	-4.42 %	113,201	0.01 %	113,193	0.86	0.83	0.03 3.61 %
BLANDM22	Jun 2022	10	75,176	0.00 %	75,177	-0.51 %	75,562	-0.66 %	76,061	0.88 %	75,400	0.98	0.96	0.02 2.08 %
BLANDU22	Sep 2022	10	67,595	0.00 %	67,595	-0.73 %	68,095	0.00 %	68,095	0.73 %	67,599	0.97	0.94	0.03 3.19 %
SIRIU22	Sep 2022	0	62,471	0.00 %	62,471	-0.03 %	62,491	-0.06 %	62,528	0.09 %	62,472	1.04	1.05	-0.01 -1 %
TRUEM22	Jun 2022	1,075	59,173	-1.71 %	60,200	-5.53 %	63,722	-5.58 %	67,490	-13.64 %	78,154	4.35	4.21	0.14 3.33 %
CPFM22	Jun 2022	2,764	50,210	-2.29 %	51,389	-0.02 %	51,399	-0.97 %	51,901	-1.14 %	52,499	24.80	23.79	1.01 4.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	16.20	1.40	9.46
BAM	18.90	1.10	6.18
BA	10.70	0.60	5.94
BCH	20.00	1.00	5.26
IVL	46.50	2.25	5.08
PLANB	7.40	0.35	4.96
CPF	24.70	1.10	4.66
THG	60.25	2.50	4.33
MTC	42.25	1.75	4.32
CBG	104.50	4.00	3.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPN	59.25	-2.50	-4.05
M	49.75	-2.00	-3.86
RATCH	38.25	-1.50	-3.77
CRC	35.50	-1.25	-3.40
TTB	1.23	-0.04	-3.15
SUPER	0.81	-0.02	-2.41
ORI	9.30	-0.20	-2.11
KTB	14.50	-0.30	-2.03
SAWAD	47.00	-0.75	-1.57
PSH	12.70	-0.20	-1.55

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
13/05/2022	81,186	76,937	4,249	36,595	38,803	-2,208	96,319	98,360	-2,041	214,100	429,834

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2022	30,210	34,324	-4,114	5,215	8,149	-2,934	34,752	27,704	7,048	70,177	61,657

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2022	90	105	-15	8,541	6,435	2,106	12,331	14,422	-2,091	20,962	206,035