

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-May-22	17-May-22	Change	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	(+/-)	12-May-22	(+/-)	11-May-22
S50K22	May 2022	976.40	968.40	8 0.83 %	177	-16.90 %	213	-15.48 %	252	1.20 %	249	20.87 %	206
S50M22	Jun 2022	973.10	967.50	5.6 0.58 %	363,668	-1.51 %	369,237	-0.33 %	370,443	0.52 %	368,509	5.02 %	350,901
S50N22	Jul 2022	973.60	965.30	8.3 0.86 %	97	0.00 %	97	22.78 %	79	0.00 %	79	0.00 %	79
S50U22	Sep 2022	966.30	961.20	5.1 0.53 %	44,191	1.78 %	43,417	12.04 %	38,750	2.74 %	37,715	2.22 %	36,896
S50Z22	Dec 2022	964.30	959.50	4.8 0.5 %	17,065	5.07 %	16,241	3.55 %	15,684	0.40 %	15,622	1.67 %	15,366
S50H23	Mar 2023	960.20	955.10	5.1 0.53 %	5,896	2.66 %	5,743	24.15 %	4,626	2.23 %	4,525	3.86 %	4,357

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-May-22	17-May-22	Change	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	(+/-)	12-May-22	(+/-)	11-May-22
TRUEU22	Sep 2022	9,502	4.42	4.48	-0.06 -1.34 %	24,892	-19.43 %	30,893	-1.53 %	31,373	10.48 %	28,398	3.75 %	27,372
BEMM22	Jun 2022	6,168	8.71	8.48	0.23 2.71 %	11,606	-30.59 %	16,721	-17.46 %	20,257	0.00 %	20,257	-6.97 %	21,775
BEMU22	Sep 2022	6,002	8.68	8.48	0.20 2.36 %	16,609	-23.13 %	21,607	-4.42 %	22,607	2.27 %	22,106	2.31 %	21,606
TTBU22	Sep 2022	5,518	1.26	1.26	0.00 0.00 %	18,243	43.16 %	12,743	8.58 %	11,736	0.23 %	11,709	-11.49 %	13,229
BANPUU22	Sep 2022	4,414	11.44	11.24	0.20 1.78 %	31,245	11.40 %	28,048	-0.55 %	28,202	-2.08 %	28,802	2.61 %	28,070
ORH23	Mar 2023	4,000	26.45	26.11	0.34 1.30 %	4,000	0.00 %	0	0.00 %	100	0.00 %	100	0.00 %	100
BTSM22	Jun 2022	3,017	9.20	8.95	0.25 2.79 %	13,279	-18.48 %	16,289	-6.02 %	17,333	6.12 %	16,333	-5.96 %	17,369
GUNKULU22	Sep 2022	3,002	5.17	5.05	0.12 2.38 %	21,686	7.44 %	20,185	0.01 %	20,183	-2.41 %	20,682	-23.89 %	27,174
TRUEM22	Jun 2022	2,621	4.46	4.43	0.03 0.68 %	63,147	2.43 %	61,648	4.18 %	59,173	-1.71 %	60,200	-5.53 %	63,722
TTBZ22	Dec 2022	2,500	1.25	1.27	-0.02 -1.57 %	6,069	70.05 %	3,569	-52.83 %	7,567	112.14 %	3,567	0.03 %	3,566

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	(+/-)	12-May-22	(+/-)	11-May-22	18-May-22	17-May-22	Change
GUNKULM22	Jun 2022	2,155	209,310	0.46 %	208,359	-0.35 %	209,081	-0.47 %	210,078	-6.91 %	225,664	5.31	5.10	0.21 4.12 %
JASM22	Jun 2022	533	199,175	0.01 %	199,152	-0.25 %	199,647	-1.72 %	203,141	-8.90 %	222,995	3.24	3.27	-0.03 -0.9 %
SIRIM22	Jun 2022	61	157,853	0.00 %	157,852	0.01 %	157,833	0.02 %	157,808	-0.60 %	158,767	1.11	1.10	0.01 0.91 %
SUPERH23	Mar 2023	0	126,020	0.00 %	126,020	8.62 %	116,020	0.00 %	116,020	3.57 %	112,020	0.87	0.87	0 0 %
SUPERM22	Jun 2022	31	108,273	0.02 %	108,249	0.05 %	108,196	0.00 %	108,196	0.00 %	108,201	0.87	0.87	0 0 %
BLANDM22	Jun 2022	90	73,181	0.00 %	73,183	-2.65 %	75,176	0.00 %	75,177	-0.51 %	75,562	1.00	0.99	0.01 1.01 %
BLANDU22	Sep 2022	501	68,067	0.74 %	67,566	-0.04 %	67,595	0.00 %	67,595	-0.73 %	68,095	0.99	0.99	0 0 %
SIRIU22	Sep 2022	1,022	63,472	1.60 %	62,470	0.00 %	62,471	0.00 %	62,471	-0.03 %	62,491	1.11	1.10	0.01 0.91 %
TRUEM22	Jun 2022	2,621	63,147	2.43 %	61,648	4.18 %	59,173	-1.71 %	60,200	-5.53 %	63,722	4.46	4.43	0.03 0.68 %
CPFM22	Jun 2022	739	48,491	-0.23 %	48,604	-3.20 %	50,210	-2.29 %	51,389	-0.02 %	51,399	25.55	25.70	-0.2 -0.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.86	0.36	8.00
TASCO	17.00	1.00	6.25
STGT	18.90	0.90	5.00
GUNKUL	5.35	0.25	4.90
BEM	8.80	0.35	4.14
RS	16.30	0.60	3.82
CK	19.60	0.70	3.70
SAWAD	50.50	1.75	3.59
HANA	48.00	1.50	3.23
STA	23.70	0.70	3.04

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	26.75	-1.25	-4.46
CENTEL	40.25	-1.25	-3.01
CHG	3.42	-0.10	-2.84
BH	172.00	-2.50	-1.43
JMT	75.00	-1.00	-1.32
DTAC	44.25	-0.50	-1.12
CPF	25.50	-0.25	-0.97
MEGA	53.50	-0.50	-0.93
GLOBAL	21.60	-0.20	-0.92
MBK	13.10	-0.10	-0.76

## 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
18/05/2022	85,167	72,569	12,598	43,808	40,210	3,598	99,991	116,187	-16,196	228,966	431,094

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/05/2022	17,564	19,101	-1,537	4,685	4,661	24	18,310	16,797	1,513	40,559	60,294

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/05/2022	252	187	65	1,477	9,235	-7,758	17,597	9,904	7,693	19,326	207,184