

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-May-22	18-May-22	Change	19-May-22	(+/-)	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	(+/-)	12-May-22
S50K22	May 2022	962.10	976.40	-14.3 -1.46 %	196	10.73 %	177	-16.90 %	213	-15.48 %	252	1.20 %	249
S50M22	Jun 2022	961.10	973.10	-12 -1.23 %	364,857	0.33 %	363,668	-1.51 %	369,237	-0.33 %	370,443	0.52 %	368,509
S50N22	Jul 2022	958.50	973.60	-15.1 -1.55 %	109	12.37 %	97	0.00 %	97	22.78 %	79	0.00 %	79
S50U22	Sep 2022	954.30	966.30	-12 -1.24 %	46,595	5.44 %	44,191	1.78 %	43,417	12.04 %	38,750	2.74 %	37,715
S50Z22	Dec 2022	952.50	964.30	-11.8 -1.22 %	16,619	-2.61 %	17,065	5.07 %	16,241	3.55 %	15,684	0.40 %	15,622
S50H23	Mar 2023	948.50	960.20	-11.7 -1.22 %	5,874	-0.37 %	5,896	2.66 %	5,743	24.15 %	4,626	2.23 %	4,525

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-May-22	18-May-22	Change	19-May-22	(+/-)	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	(+/-)	12-May-22
KTCM22	Jun 2022	8,192	59.00	60.05	-1.05 -1.75 %	25,828	-24.00 %	33,985	0.55 %	33,799	-0.62 %	34,010	-0.04 %	34,023
KTCU22	Sep 2022	8,104	58.86	59.91	-1.05 -1.75 %	11,805	-0.50 %	11,864	1.02 %	11,744	-0.42 %	11,794	9.77 %	10,744
BDMSH23	Mar 2023	8,000	26.32	26.12	0.20 0.77 %	4,004	468.75 %	704	0.00 %	704	0.00 %	704	0.00 %	704
BANPUM22X	Jun 2022	7,891	11.62	11.94	-0.32 -2.68 %	28,637	-5.23 %	30,216	0.28 %	30,131	-28.93 %	42,394	0.45 %	42,202
JASM22	Jun 2022	7,141	3.19	3.24	-0.05 -1.54 %	199,699	0.26 %	199,175	0.01 %	199,152	-0.25 %	199,647	-1.72 %	203,141
TRUEM22	Jun 2022	5,556	4.40	4.46	-0.06 -1.35 %	57,617	-8.76 %	63,147	2.43 %	61,648	4.18 %	59,173	-1.71 %	60,200
TRUEU22	Sep 2022	5,513	4.43	4.42	0.01 0.23 %	22,891	-8.04 %	24,892	-19.43 %	30,893	-1.53 %	31,373	10.48 %	28,398
CHGU22	Sep 2022	5,503	3.50	3.43	0.07 2.04 %	2,532	-49.67 %	5,031	42.52 %	3,530	0.00 %	3,530	127.74 %	1,550
BEMU22	Sep 2022	4,002	8.79	8.68	0.11 1.27 %	16,611	0.01 %	16,609	-23.13 %	21,607	-4.42 %	22,607	2.27 %	22,106
GUNKULM22	Jun 2022	3,632	5.28	5.31	-0.03 -0.56 %	212,840	1.69 %	209,310	0.46 %	208,359	-0.35 %	209,081	-0.47 %	210,078

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			19-May-22	(+/-)	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	(+/-)	12-May-22	19-May-22	18-May-22	Change
GUNKULM22	Jun 2022	3,632	212,840	1.69 %	209,310	0.46 %	208,359	-0.35 %	209,081	-0.47 %	210,078	5.28	5.31	-0.03 -0.6 %
JASM22	Jun 2022	7,141	199,699	0.26 %	199,175	0.01 %	199,152	-0.25 %	199,647	-1.72 %	203,141	3.19	3.24	-0.05 -1.5 %
SIRIM22	Jun 2022	5	157,852	0.00 %	157,853	0.00 %	157,852	0.01 %	157,833	0.02 %	157,808	1.09	1.11	-0.02 -1.8 %
SUPERH23	Mar 2023	0	126,020	0.00 %	126,020	0.00 %	126,020	8.62 %	116,020	0.00 %	116,020	0.85	0.87	-0.02 -2.3 %
BLANDM22	Jun 2022	33	73,170	-0.02 %	73,181	0.00 %	73,183	-2.65 %	75,176	0.00 %	75,177	0.99	1.00	-0.01 -1 %
BLANDU22	Sep 2022	503	67,569	-0.73 %	68,067	0.74 %	67,566	-0.04 %	67,595	0.00 %	67,595	1.00	0.99	0.01 1.01 %
SIRIU22	Sep 2022	19	63,473	0.00 %	63,472	1.60 %	62,470	0.00 %	62,471	0.00 %	62,471	1.10	1.11	-0.01 -0.9 %
TRUEM22	Jun 2022	5,556	57,617	-8.76 %	63,147	2.43 %	61,648	4.18 %	59,173	-1.71 %	60,200	4.40	4.46	-0.06 -1.4 %
CPFM22	Jun 2022	1,149	47,981	-1.05 %	48,491	-0.23 %	48,604	-3.20 %	50,210	-2.29 %	51,389	25.10	25.55	-0.5 -1.8 %
TTBM22	Jun 2022	1,158	46,852	2.52 %	45,702	-0.20 %	45,794	-0.40 %	45,979	-3.09 %	47,445	1.24	1.26	-0.02 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.50	0.08	2.34
RATCH	40.50	0.50	1.25
STGT	19.10	0.20	1.06
CK	19.80	0.20	1.02
BA	10.80	0.10	0.93
AAV	2.90	0.02	0.69
BH	173.00	1.00	0.58
BEM	8.85	0.05	0.57
STA	23.80	0.10	0.42
BGRIM	33.00	0.00	0.00
BDMS	26.75	0.00	0.00
MINT	33.00	0.00	0.00
OR	26.50	0.00	0.00
PTG	15.00	0.00	0.00
AOT	68.00	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	71.50	-3.50	-4.67
TQM	42.00	-1.50	-3.45
RS	15.80	-0.50	-3.07
MTC	43.75	-1.25	-2.78
HANA	46.75	-1.25	-2.60
COM7	37.50	-1.00	-2.60
BLA	38.00	-1.00	-2.56
TOP	57.25	-1.50	-2.55
ESSO	9.55	-0.25	-2.55
SPRC	11.70	-0.30	-2.50

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
19/05/2022	82,240	71,567	10,673	40,223	41,394	-1,171	118,346	127,848	-9,502	240,809	434,250

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/05/2022	16,931	15,462	1,469	4,914	3,298	1,616	13,262	16,347	-3,085	35,107	60,117

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/05/2022	135	136	-1	2,692	4,698	-2,006	12,019	10,012	2,007	14,846	212,048