

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-May-22	19-May-22	Change	20-May-22	(+/-)	19-May-22	(+/-)	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22
S50K22	May 2022	977.80	962.10	15.7 1.63 %	215	9.69 %	196	10.73 %	177	-16.90 %	213	-15.48 %	252
S50M22	Jun 2022	976.10	961.10	15 1.56 %	369,278	1.21 %	364,857	0.33 %	363,668	-1.51 %	369,237	-0.33 %	370,443
S50N22	Jul 2022	973.30	958.50	14.8 1.54 %	108	-0.92 %	109	12.37 %	97	0.00 %	97	22.78 %	79
S50U22	Sep 2022	969.40	954.30	15.1 1.58 %	48,118	3.27 %	46,595	5.44 %	44,191	1.78 %	43,417	12.04 %	38,750
S50Z22	Dec 2022	967.50	952.50	15 1.57 %	17,926	7.86 %	16,619	-2.61 %	17,065	5.07 %	16,241	3.55 %	15,684
S50H23	Mar 2023	962.70	948.50	14.2 1.5 %	5,857	-0.29 %	5,874	-0.37 %	5,896	2.66 %	5,743	24.15 %	4,626

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-May-22	19-May-22	Change	20-May-22	(+/-)	19-May-22	(+/-)	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22
JASZ22	Dec 2022	18,500	3.32	3.20	0.12 3.75 %	24,026	268.16 %	6,526	18.10 %	5,526	9.95 %	5,026	11.05 %	4,526
JASU22	Sep 2022	14,522	3.30	3.18	0.12 3.77 %	38,293	54.43 %	24,797	-1.82 %	25,257	2.02 %	24,757	4.21 %	23,756
BTSM22	Jun 2022	7,704	9.16	9.19	-0.03 -0.33 %	14,075	2.20 %	13,772	3.71 %	13,279	-18.48 %	16,289	-6.02 %	17,333
BANPUM22X	Jun 2022	6,864	12.15	11.62	0.53 4.56 %	26,003	-9.20 %	28,637	-5.23 %	30,216	0.28 %	30,131	-28.93 %	42,394
WHAM22	Jun 2022	4,252	3.16	3.17	-0.01 -0.32 %	38,708	9.12 %	35,474	-5.06 %	37,365	1.41 %	36,847	-7.85 %	39,986
GUNKULU22	Sep 2022	4,020	5.23	5.20	0.03 0.58 %	25,714	15.86 %	22,194	2.34 %	21,686	7.44 %	20,185	0.01 %	20,183
AOTM22	Jun 2022	3,820	68.93	67.70	1.23 1.82 %	4,777	98.13 %	2,411	4.19 %	2,314	-8.90 %	2,540	-15.22 %	2,996
BTSU22	Sep 2022	3,563	9.10	9.01	0.09 1.00 %	5,272	42.14 %	3,709	117.15 %	1,708	0.29 %	1,703	1.01 %	1,686
ORM22	Jun 2022	3,103	26.77	26.60	0.17 0.64 %	6,196	100.13 %	3,096	-6.07 %	3,296	0.00 %	3,296	8.71 %	3,032
TPIPLM22	Jun 2022	3,003	1.56	1.53	0.03 1.96 %	19,491	18.19 %	16,491	0.00 %	16,491	-0.04 %	16,497	-11.85 %	18,715

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			20-May-22	(+/-)	19-May-22	(+/-)	18-May-22	(+/-)	17-May-22	(+/-)	13-May-22	20-May-22	19-May-22	Change
GUNKULM22	Jun 2022	1,059	213,851	0.48 %	212,840	1.69 %	209,310	0.46 %	208,359	-0.35 %	209,081	5.27	5.28	-0.01 -0.2 %
JASM22	Jun 2022	2,136	200,652	0.48 %	199,699	0.26 %	199,175	0.01 %	199,152	-0.25 %	199,647	3.31	3.19	0.12 3.76 %
SIRIM22	Jun 2022	1,016	156,847	-0.64 %	157,852	0.00 %	157,853	0.00 %	157,852	0.01 %	157,833	1.09	1.09	0 0 %
SUPERH23	Mar 2023	0	126,020	0.00 %	126,020	0.00 %	126,020	0.00 %	126,020	8.62 %	116,020	0.86	0.85	0.01 1.18 %
BLANDM22	Jun 2022	554	72,679	-0.67 %	73,170	-0.02 %	73,181	0.00 %	73,183	-2.65 %	75,176	1.01	0.99	0.02 2.02 %
BLANDU22	Sep 2022	2	67,571	0.00 %	67,569	-0.73 %	68,067	0.74 %	67,566	-0.04 %	67,595	1.01	1.00	0.01 1 %
SIRIU22	Sep 2022	1,015	64,478	1.58 %	63,473	0.00 %	63,472	1.60 %	62,470	0.00 %	62,471	1.11	1.10	0.01 0.91 %
TRUEM22	Jun 2022	57	57,617	0.00 %	57,617	-8.76 %	63,147	2.43 %	61,648	4.18 %	59,173	4.48	4.40	0.08 1.82 %
CPFM22	Jun 2022	289	47,733	-0.52 %	47,981	-1.05 %	48,491	-0.23 %	48,604	-3.20 %	50,210	25.25	25.10	0.15 0.6 %
TTBM22	Jun 2022	4	46,852	0.00 %	46,852	2.52 %	45,702	-0.20 %	45,794	-0.40 %	45,979	1.25	1.24	0.01 0.81 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	14.00	1.00	7.69
TTA	10.70	0.70	7.00
CBG	108.50	6.00	5.85
JAS	3.30	0.16	5.10
TQM	44.00	2.00	4.76
BANPU	12.20	0.50	4.27
PSL	21.40	0.80	3.88
JMT	74.00	2.50	3.50
BEC	15.00	0.50	3.45
CPN	62.25	2.00	3.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	34.25	-0.50	-1.44
BJC	36.25	-0.50	-1.36
RS	15.60	-0.20	-1.27
BTS	9.00	-0.10	-1.10
RATCH	40.25	-0.25	-0.62
GFPT	16.30	-0.10	-0.61
TASCO	16.60	-0.10	-0.60
BEM	8.80	-0.05	-0.56
ICHI	9.35	-0.05	-0.53
STPI	4.24	-0.02	-0.47

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
20/05/2022	76,533	70,354	6,179	31,017	33,875	-2,858	100,444	103,765	-3,321	207,994	441,502

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/05/2022	32,956	26,074	6,882	6,856	7,254	-398	24,834	31,318	-6,484	64,646	54,823

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/05/2022	572	402	170	2,858	12,878	-10,020	32,150	22,300	9,850	35,580	210,451