

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-May-22	25-May-22	Change	26-May-22	(+/-)	25-May-22	(+/-)	24-May-22	(+/-)	23-May-22	(+/-)	20-May-22
S50K22	May 2022	980.60	974.90	5.7 0.58 %	277	5.73 %	262	18.02 %	222	-0.89 %	224	4.19 %	215
S50M22	Jun 2022	980.00	974.50	5.5 0.56 %	390,360	3.88 %	375,796	-1.89 %	383,031	0.67 %	380,491	3.04 %	369,278
S50N22	Jul 2022	978.00	972.30	5.7 0.59 %	133	3.10 %	129	4.03 %	124	14.81 %	108	0.00 %	108
S50U22	Sep 2022	973.30	967.80	5.5 0.57 %	51,039	2.21 %	49,934	-0.62 %	50,244	1.67 %	49,418	2.70 %	48,118
S50Z22	Dec 2022	971.40	966.20	5.2 0.54 %	19,350	2.97 %	18,791	0.97 %	18,610	-0.65 %	18,732	4.50 %	17,926
S50H23	Mar 2023	966.20	960.80	5.4 0.56 %	6,631	6.52 %	6,225	1.37 %	6,141	-1.67 %	6,245	6.62 %	5,857

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-May-22	25-May-22	Change	26-May-22	(+/-)	25-May-22	(+/-)	24-May-22	(+/-)	23-May-22	(+/-)	20-May-22
JASM22	Jun 2022	8,052	3.39	3.35	0.04 1.19 %	209,789	3.97 %	201,776	0.01 %	201,763	0.53 %	200,694	0.02 %	200,652
GUNKULM22	Jun 2022	6,289	5.67	5.66	0.01 0.18 %	227,451	1.80 %	223,428	2.30 %	218,402	1.67 %	214,819	0.45 %	213,851
SZ22	Dec 2022	5,000	2.00	1.96	0.04 2.04 %	19,900	33.56 %	14,900	0.00 %	14,900	0.00 %	14,900	0.00 %	14,900
BANPUU22	Sep 2022	4,344	11.54	11.25	0.29 2.58 %	27,366	-10.93 %	30,723	-1.24 %	31,108	0.16 %	31,058	1.01 %	30,748
IRPCM22	Jun 2022	3,526	3.33	3.30	0.03 0.91 %	31,663	-8.33 %	34,540	-0.23 %	34,618	4.60 %	33,097	-0.08 %	33,123
BANPUM22X	Jun 2022	3,144	12.10	11.80	0.30 2.54 %	23,909	-9.48 %	26,412	-7.80 %	28,647	6.76 %	26,834	3.20 %	26,003
STAU22	Sep 2022	2,804	23.10	23.50	-0.40 -1.70 %	2,040	-43.93 %	3,638	5.85 %	3,437	18.54 %	1,079	0.00 %	1,079
PTGU22	Sep 2022	2,700	14.75	14.60	0.15 1.03 %	14,179	21.41 %	11,679	3.82 %	11,249	-2.00 %	11,479	0.88 %	11,379
VGIU22X	Sep 2022	2,650	5.08	4.70	0.38 8.09 %	3,133	-15.62 %	3,713	3.37 %	3,592	0.62 %	3,570	0.06 %	3,568
CKPU22	Sep 2022	2,505	5.53	5.45	0.08 1.47 %	16,597	-13.08 %	19,095	11.84 %	17,073	9.65 %	15,571	-8.79 %	17,071

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			26-May-22	(+/-)	25-May-22	(+/-)	24-May-22	(+/-)	23-May-22	(+/-)	20-May-22	26-May-22	25-May-22	Change
GUNKULM22	Jun 2022	6,289	227,451	1.80 %	223,428	2.30 %	218,402	1.67 %	214,819	0.45 %	213,851	5.67	5.66	0.01 0.18 %
JASM22	Jun 2022	8,052	209,789	3.97 %	201,776	0.01 %	201,763	0.53 %	200,694	0.02 %	200,652	3.39	3.35	0.04 1.19 %
SIRIM22	Jun 2022	7	156,823	0.00 %	156,830	-0.01 %	156,845	0.00 %	156,846	0.00 %	156,847	1.09	1.09	0 0 %
BLANDM22	Jun 2022	3	72,756	0.00 %	72,755	0.00 %	72,754	0.03 %	72,731	0.07 %	72,679	1.00	0.99	0.01 1.01 %
SIRIU22	Sep 2022	7	71,515	0.01 %	71,508	0.05 %	71,474	10.84 %	64,483	0.01 %	64,478	1.10	1.10	0 0 %
BLANDU22	Sep 2022	7	68,680	0.01 %	68,673	0.74 %	68,171	0.89 %	67,571	0.00 %	67,571	1.00	1.00	0 0 %
TRUEM22	Jun 2022	1	64,937	0.00 %	64,938	4.73 %	62,005	1.44 %	61,125	6.09 %	57,617	4.51	4.48	0.03 0.67 %
TTBM22	Jun 2022	513	48,424	1.06 %	47,917	0.07 %	47,884	2.26 %	46,826	-0.06 %	46,852	1.24	1.24	0 0 %
JASU22	Sep 2022	2,500	48,357	3.20 %	46,857	2.21 %	45,845	5.88 %	43,299	13.07 %	38,293	3.40	3.38	0.02 0.59 %
CPFM22	Jun 2022	2,057	46,895	-1.75 %	47,731	-2.25 %	48,832	2.52 %	47,630	-0.22 %	47,733	26.08	25.59	0.49 1.91 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	5.05	0.37	7.91
KEX	23.60	1.50	6.79
MTC	47.25	3.00	6.78
MBK	14.50	0.70	5.07
SAWAD	53.25	2.25	4.41
TTCL	4.98	0.18	3.75
BANPU	12.20	0.40	3.39
TKN	7.80	0.25	3.31
ERW	3.84	0.12	3.23
KTC	60.75	1.75	2.97

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	26.00	-1.00	-3.70
STGT	20.10	-0.60	-2.90
STA	23.60	-0.40	-1.67
PSL	20.20	-0.30	-1.46
TOP	56.00	-0.75	-1.32
CPN	60.50	-0.75	-1.22
IVL	49.00	-0.50	-1.01
EPG	10.00	-0.10	-0.99
KKP	70.00	-0.50	-0.71
INTUCH	72.25	-0.50	-0.69

## 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
26/05/2022	70,527	54,479	16,048	23,044	24,855	-1,811	71,100	85,337	-14,237	164,671	467,790

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/05/2022	18,701	21,473	-2,772	4,240	5,964	-1,724	22,062	17,566	4,496	45,003	54,176

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/05/2022	260	365	-105	3,459	5,785	-2,326	21,690	19,259	2,431	25,409	213,392