

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-May-22	27-May-22	Change	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	(+/-)	25-May-22	(+/-)	24-May-22
S50M22	Jun 2022	995.80	985.80	10 1.01 %	380,374	-0.94 %	383,971	-1.64 %	390,360	3.88 %	375,796	-1.89 %	383,031
S50N22	Jul 2022	994.00	984.20	9.8 1 %	128	-7.91 %	139	4.51 %	133	3.10 %	129	4.03 %	124
S50Q22	Aug 2022	992.70	982.80	9.9 1.01 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U22	Sep 2022	988.80	979.00	9.8 1 %	53,589	4.86 %	51,103	0.13 %	51,039	2.21 %	49,934	-0.62 %	50,244
S50Z22	Dec 2022	986.90	977.10	9.8 1 %	20,911	5.49 %	19,822	2.44 %	19,350	2.97 %	18,791	0.97 %	18,610
S50H23	Mar 2023	981.50	971.90	9.6 0.99 %	6,611	1.30 %	6,526	-1.58 %	6,631	6.52 %	6,225	1.37 %	6,141

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-May-22	27-May-22	Change	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	(+/-)	25-May-22	(+/-)	24-May-22
SUPERH23	Mar 2023	23,000	0.84	0.86	-0.02 -2.33 %	140,020	13.82 %	123,020	-2.38 %	126,020	0.00 %	126,020	0.00 %	126,020
AOTM22	Jun 2022	4,894	69.02	68.65	0.37 0.54 %	4,406	42.54 %	3,091	-0.61 %	3,110	-33.96 %	4,709	47.25 %	3,198
GUNKULM22	Jun 2022	4,534	5.72	5.67	0.05 0.88 %	225,461	-1.10 %	227,965	0.23 %	227,451	1.80 %	223,428	2.30 %	218,402
GUNKULU22	Sep 2022	4,061	5.78	5.58	0.20 3.58 %	31,854	-0.02 %	31,860	0.06 %	31,840	0.17 %	31,785	12.53 %	28,245
TUM22	Jun 2022	3,875	17.30	17.05	0.25 1.47 %	15,223	-3.36 %	15,752	-0.40 %	15,815	-6.05 %	16,833	2.62 %	16,404
KTBM22	Jun 2022	3,705	15.12	15.00	0.12 0.80 %	7,582	82.61 %	4,152	-4.35 %	4,341	-0.28 %	4,353	7.48 %	4,050
JASU22	Sep 2022	3,507	3.40	3.38	0.02 0.59 %	58,864	6.34 %	55,357	14.48 %	48,357	3.20 %	46,857	2.21 %	45,845
CKPU22	Sep 2022	3,501	5.46	5.46	0.00 0.00 %	19,601	14.63 %	17,100	3.03 %	16,597	-13.08 %	19,095	11.84 %	17,073
THANIM22	Jun 2022	2,522	4.57	4.29	0.28 6.53 %	17,601	-12.53 %	20,123	2.50 %	19,633	0.00 %	19,633	0.00 %	19,633
HMPROU22	Sep 2022	2,230	14.69	14.44	0.25 1.73 %	2,936	1.03 %	2,906	44.87 %	2,006	0.00 %	2,006	11.07 %	1,806

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	(+/-)	25-May-22	(+/-)	24-May-22	30-May-22	27-May-22	Change
GUNKULM22	Jun 2022	4,534	225,461	-1.10 %	227,965	0.23 %	227,451	1.80 %	223,428	2.30 %	218,402	5.72	5.67	0.05 0.88 %
JASM22	Jun 2022	562	210,284	0.23 %	209,791	0.00 %	209,789	3.97 %	201,776	0.01 %	201,763	3.39	3.38	0.01 0.3 %
SUPERH23	Mar 2023	23,000	140,020	13.82 %	123,020	-2.38 %	126,020	0.00 %	126,020	0.00 %	126,020	0.84	0.86	-0.02 -2.3 %
SIRIU22	Sep 2022	1,002	69,594	-1.41 %	70,592	-1.29 %	71,515	0.01 %	71,508	0.05 %	71,474	1.12	1.11	0.01 0.9 %
BLANDU22	Sep 2022	500	69,191	0.73 %	68,691	0.02 %	68,680	0.01 %	68,673	0.74 %	68,171	0.98	1.00	-0.02 -2 %
TRUEM22	Jun 2022	27	63,852	0.02 %	63,838	-1.69 %	64,937	0.00 %	64,938	4.73 %	62,005	4.37	4.36	0.01 0.23 %
JASU22	Sep 2022	3,507	58,864	6.34 %	55,357	14.48 %	48,357	3.20 %	46,857	2.21 %	45,845	3.40	3.38	0.02 0.59 %
TTBM22	Jun 2022	2,027	45,410	-4.24 %	47,421	-2.07 %	48,424	1.06 %	47,917	0.07 %	47,884	1.28	1.26	0.02 1.59 %
CPFM22	Jun 2022	905	44,667	-1.98 %	45,569	-2.83 %	46,895	-1.75 %	47,731	-2.25 %	48,832	26.10	26.05	0.05 0.19 %
BECM22	Jun 2022	8	44,267	0.00 %	44,266	0.00 %	44,264	-1.12 %	44,765	1.05 %	44,298	15.45	15.20	0.25 1.64 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	4.58	0.28	6.51
MTC	50.00	2.50	5.26
BCH	19.90	0.90	4.74
STA	25.00	1.10	4.60
HANA	47.00	1.75	3.87
GPSC	67.25	2.50	3.86
TQM	47.75	1.75	3.80
CPN	63.00	2.25	3.70
AMATA	20.10	0.60	3.08
CENTEL	42.25	1.25	3.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.60	-0.50	-2.62
GFPT	16.40	-0.40	-2.38
CKP	5.50	-0.05	-0.90
TOA	28.00	-0.25	-0.88
TOP	56.50	-0.50	-0.88
BCP	32.00	-0.25	-0.78
PTG	14.60	-0.10	-0.68
ESSO	9.90	-0.05	-0.50
ADVANC	217.00	-1.00	-0.46
TTCL	4.96	-0.02	-0.40

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
30/05/2022	71,137	48,702	22,435	28,067	36,239	-8,172	69,508	83,771	-14,263	168,712	461,774

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/05/2022	18,911	17,360	1,551	4,125	4,816	-691	12,814	13,674	-860	35,850	54,077

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/05/2022	12	12	0	1,457	7,860	-6,403	15,803	9,400	6,403	17,272	209,125