

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-May-22	30-May-22	Change	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	(+/-)	25-May-22	
S50M22	Jun 2022	998.00	995.80	2.2 0.22 %	388,621	2.17 %	380,374	-0.94 %	383,971	-1.64 %	390,360	3.88 %	375,796	
S50N22	Jul 2022	996.10	994.00	2.1 0.21 %	128	0.00 %	128	-7.91 %	139	4.51 %	133	3.10 %	129	
S50Q22	Aug 2022	993.00	992.70	0.3 0.03 %	1	0.00 %	1	0.00 %	0	0.00 %	0	0.00 %	0	
S50U22	Sep 2022	990.90	988.80	2.1 0.21 %	55,193	2.99 %	53,589	4.86 %	51,103	0.13 %	51,039	2.21 %	49,934	
S50Z22	Dec 2022	989.20	986.90	2.3 0.23 %	20,937	0.12 %	20,911	5.49 %	19,822	2.44 %	19,350	2.97 %	18,791	
S50H23	Mar 2023	984.00	981.50	2.5 0.25 %	6,669	0.88 %	6,611	1.30 %	6,526	-1.58 %	6,631	6.52 %	6,225	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			31-May-22	30-May-22	Change	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	(+/-)	25-May-22	
JASU22	Sep 2022	9,402	3.50	3.40	0.10 2.94 %	62,266	5.78 %	58,864	6.34 %	55,357	14.48 %	48,357	3.20 %	46,857	
ORM22	Jun 2022	8,730	27.75	27.25	0.50 1.83 %	3,218	-57.83 %	7,631	-1.10 %	7,716	-12.48 %	8,816	-2.22 %	9,016	
VGIU22X	Sep 2022	6,524	5.20	5.12	0.08 1.56 %	10,336	113.51 %	4,841	32.99 %	3,640	16.18 %	3,133	-15.62 %	3,713	
ICHIM22	Jun 2022	4,604	9.52	9.70	-0.18 -1.86 %	10,791	-21.20 %	13,695	2.21 %	13,399	0.61 %	13,318	-0.01 %	13,319	
KTBM22	Jun 2022	3,745	15.02	15.12	-0.10 -0.66 %	4,295	-43.35 %	7,582	82.61 %	4,152	-4.35 %	4,341	-0.28 %	4,353	
BANPUM22X	Jun 2022	3,149	12.40	12.18	0.22 1.81 %	23,578	4.79 %	22,500	-6.36 %	24,028	0.50 %	23,909	-9.48 %	26,412	
AWCM22	Jun 2022	3,019	5.05	5.00	0.05 1.00 %	4,604	-0.35 %	4,620	-0.45 %	4,641	-0.15 %	4,648	-18.04 %	5,671	
SUPERU22	Sep 2022	3,000	0.87	0.84	0.03 3.57 %	53,282	5.97 %	50,282	0.00 %	50,282	0.00 %	50,282	0.00 %	50,282	
BTSU22	Sep 2022	2,513	8.78	8.72	0.06 0.69 %	13,997	-3.45 %	14,497	0.01 %	14,496	0.08 %	14,484	4.16 %	13,905	
CHGU22	Sep 2022	2,505	3.68	3.60	0.08 2.22 %	2,533	-37.22 %	4,035	0.12 %	4,030	0.00 %	4,030	0.00 %	4,030	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	(+/-)	25-May-22	31-May-22	30-May-22	Change	
GUNKULM22	Jun 2022	2,238	224,242	-0.54 %	225,461	-1.10 %	227,965	0.23 %	227,451	1.80 %	223,428	5.77	5.72	0.05 0.87 %	
JASM22	Jun 2022	178	210,194	-0.04 %	210,284	0.23 %	209,791	0.00 %	209,789	3.97 %	201,776	3.50	3.39	0.11 3.24 %	
SUPERH23	Mar 2023	0	140,020	0.00 %	140,020	13.82 %	123,020	-2.38 %	126,020	0.00 %	126,020	0.87	0.84	0.03 3.57 %	
SIRIU22	Sep 2022	7	69,601	0.01 %	69,594	-1.41 %	70,592	-1.29 %	71,515	0.01 %	71,508	1.14	1.12	0.02 1.79 %	
BLANDU22	Sep 2022	844	69,035	-0.23 %	69,191	0.73 %	68,691	0.02 %	68,680	0.01 %	68,673	1.01	0.98	0.03 3.06 %	
TRUEM22	Jun 2022	213	64,052	0.31 %	63,852	0.02 %	63,838	-1.69 %	64,937	0.00 %	64,938	4.36	4.37	-0.01 -0.2 %	
JASU22	Sep 2022	9,402	62,266	5.78 %	58,864	6.34 %	55,357	14.48 %	48,357	3.20 %	46,857	3.50	3.40	0.1 2.94 %	
SUPERU22	Sep 2022	3,000	53,282	5.97 %	50,282	0.00 %	50,282	0.00 %	50,282	0.00 %	50,282	0.87	0.84	0.03 3.57 %	
TTBM22	Jun 2022	95	45,410	0.00 %	45,410	-4.24 %	47,421	-2.07 %	48,424	1.06 %	47,917	1.27	1.28	-0.01 -0.8 %	
BECM22	Jun 2022	27	44,254	-0.03 %	44,267	0.00 %	44,266	0.00 %	44,264	-1.12 %	44,765	15.42	15.45	-0.03 -0.2 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	19.80	1.20	6.45
PRM	6.15	0.35	6.03
VGI	5.35	0.20	3.88
JAS	3.50	0.12	3.55
SPRC	12.30	0.40	3.36
BCP	33.00	1.00	3.13
BLAND	1.01	0.03	3.06
CHG	3.72	0.10	2.76
TOP	58.00	1.50	2.65
KEX	23.40	0.60	2.63

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	77.50	-2.50	-3.13
CK	20.90	-0.40	-1.88
QH	2.22	-0.04	-1.77
MTC	49.25	-0.75	-1.50
STGT	20.10	-0.30	-1.47
BPP	15.90	-0.20	-1.24
STA	24.70	-0.30	-1.20
ICHI	9.55	-0.10	-1.04
SPALI	20.40	-0.20	-0.97
MEGA	52.00	-0.50	-0.95

## 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
31/05/2022	89,424	69,798	19,626	34,355	37,329	-2,974	83,418	100,070	-16,652	207,197	471,549

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/05/2022	7,605	8,472	-867	2,466	2,657	-191	8,313	7,255	1,058	18,384	54,471

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/05/2022	254	220	34	3,378	1,266	2,112	9,552	11,698	-2,146	13,184	210,082