

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jun-22	06-Jun-22	Change	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	(+/-)	01-Jun-22	(+/-)	31-May-22
S50M22	Jun 2022	985.10	994.00	-8.9 -0.9 %	348,339	-1.55 %	353,825	-3.85 %	367,975	-3.97 %	383,172	-1.40 %	388,621
S50N22	Jul 2022	982.90	991.00	-8.1 -0.82 %	178	8.54 %	164	7.19 %	153	15.91 %	132	3.13 %	128
S50Q22	Aug 2022	982.90	985.30	-2.4 -0.24 %	3	0.00 %	3	200.00 %	1	0.00 %	1	0.00 %	1
S50U22	Sep 2022	978.70	986.90	-8.2 -0.83 %	55,789	-1.52 %	56,649	-1.01 %	57,227	1.26 %	56,517	2.40 %	55,193
S50Z22	Dec 2022	976.30	984.60	-8.3 -0.84 %	21,030	-0.73 %	21,185	0.42 %	21,096	-1.13 %	21,337	1.91 %	20,937
S50H23	Mar 2023	971.40	979.40	-8 -0.82 %	7,034	-2.01 %	7,178	5.06 %	6,832	1.71 %	6,717	0.72 %	6,669

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jun-22	06-Jun-22	Change	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	(+/-)	01-Jun-22	(+/-)	31-May-22
BANPUM22X	Jun 2022	8,558	13.18	12.95	0.23 1.78 %	20,489	-4.54 %	21,463	0.51 %	21,354	-4.87 %	22,448	-4.79 %	23,578
GUNKULM22	Jun 2022	7,823	5.90	5.72	0.18 3.15 %	210,591	-3.26 %	217,687	0.24 %	217,176	-0.91 %	219,173	-2.26 %	224,242
AWCU22	Sep 2022	6,000	4.97	5.01	-0.04 -0.80 %	3,077	0.00 %	3,077	0.00 %	3,077	48.29 %	2,075	1.97 %	2,035
JASU22	Sep 2022	5,904	3.52	3.42	0.10 2.92 %	66,368	-0.60 %	66,767	0.00 %	66,766	0.75 %	66,266	6.42 %	62,266
TRUEU22	Sep 2022	5,001	4.48	4.42	0.06 1.36 %	28,598	0.00 %	28,597	-3.38 %	29,597	1.72 %	29,097	7.40 %	27,092
GUNKULU22	Sep 2022	4,554	5.90	5.70	0.20 3.51 %	36,916	-2.53 %	37,874	2.73 %	36,869	15.70 %	31,867	1.61 %	31,362
TPIPLZ22	Dec 2022	4,500	1.56	1.57	-0.01 -0.64 %	11,509	4.54 %	11,009	0.00 %	11,009	0.02 %	11,007	0.00 %	11,007
BANPUU22	Sep 2022	3,114	12.16	12.09	0.07 0.58 %	28,236	7.21 %	26,337	-0.31 %	26,419	-1.05 %	26,699	-0.25 %	26,765
ESSOU22	Sep 2022	3,015	11.12	10.50	0.62 5.90 %	3,053	48.78 %	2,052	-19.59 %	2,552	24.37 %	2,052	0.00 %	2,052
IRPCU22	Sep 2022	2,538	3.48	3.46	0.02 0.58 %	4,396	28.69 %	3,416	-12.16 %	3,889	0.03 %	3,888	0.03 %	3,887

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	(+/-)	01-Jun-22	(+/-)	31-May-22	07-Jun-22	06-Jun-22	Change
JASM22	Jun 2022	2,190	212,984	0.88 %	211,118	0.95 %	209,127	-0.01 %	209,155	-0.49 %	210,194	3.52	3.41	0.11 3.23 %
GUNKULM22	Jun 2022	7,823	210,591	-3.26 %	217,687	0.24 %	217,176	-0.91 %	219,173	-2.26 %	224,242	5.90	5.72	0.18 3.15 %
SIRIM22	Jun 2022	1,000	153,857	-0.65 %	154,857	0.01 %	154,847	-1.28 %	156,854	-0.01 %	156,870	1.10	1.09	0.01 0.92 %
SUPERH23	Mar 2023	0	145,020	0.00 %	145,020	0.00 %	145,020	0.00 %	145,020	3.57 %	140,020	0.87	0.87	0 0 %
BLANDM22	Jun 2022	1	72,730	0.00 %	72,730	0.14 %	72,626	-0.20 %	72,774	0.21 %	72,623	1.02	1.02	0 0 %
SIRIU22	Sep 2022	2,010	72,655	2.85 %	70,645	0.01 %	70,641	0.01 %	70,631	1.48 %	69,601	1.11	1.12	-0.01 -0.9 %
BLANDU22	Sep 2022	7	69,448	0.01 %	69,441	0.29 %	69,239	0.22 %	69,089	0.08 %	69,035	1.01	1.01	0 0 %
JASU22	Sep 2022	5,904	66,368	-0.60 %	66,767	0.00 %	66,766	0.75 %	66,266	6.42 %	62,266	3.52	3.42	0.1 2.92 %
TRUEM22	Jun 2022	598	64,922	0.77 %	64,423	0.00 %	64,425	-2.27 %	65,923	2.92 %	64,052	4.46	4.50	-0.04 -0.9 %
SUPERU22	Sep 2022	0	53,296	0.00 %	53,296	0.03 %	53,282	0.00 %	53,282	0.00 %	53,282	0.87	0.85	0.02 2.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	11.20	0.80	7.69
GUNKUL	5.90	0.20	3.51
BANPU	13.30	0.40	3.10
BCP	34.25	1.00	3.01
SPRC	13.00	0.30	2.36
JAS	3.50	0.08	2.34
TOP	59.50	1.25	2.15
GFPT	16.80	0.30	1.82
CK	20.90	0.30	1.46
IRPC	3.54	0.04	1.14

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	23.20	-1.00	-4.13
BDMS	25.00	-1.00	-3.85
HANA	44.75	-1.75	-3.76
TQM	47.50	-1.50	-3.06
BCH	19.30	-0.60	-3.02
COM7	34.75	-1.00	-2.80
HMPRO	14.00	-0.40	-2.78
AWC	4.92	-0.13	-2.57
BPP	15.60	-0.40	-2.50
AEONTS	186.00	-4.50	-2.36

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
07/06/2022	59,669	77,197	-17,528	39,087	33,999	5,088	87,859	75,419	12,440	186,615	432,373

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2022	17,436	21,259	-3,823	3,716	6,615	-2,899	21,923	15,201	6,722	43,075	54,819

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2022	308	334	-26	8,915	2,982	5,933	15,312	21,219	-5,907	24,535	199,498