

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jun-22	07-Jun-22	Change	08-Jun-22	(+/-)	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	(+/-)	01-Jun-22
S50M22	Jun 2022	985.40	985.10	0.3 0.03 %	346,905	-0.41 %	348,339	-1.55 %	353,825	-3.85 %	367,975	-3.97 %	383,172
S50N22	Jul 2022	984.30	982.90	1.4 0.14 %	184	3.37 %	178	8.54 %	164	7.19 %	153	15.91 %	132
S50Q22	Aug 2022	983.00	982.90	0.1 0.01 %	4	33.33 %	3	0.00 %	3	200.00 %	1	0.00 %	1
S50U22	Sep 2022	978.80	978.70	0.1 0.01 %	56,464	1.21 %	55,789	-1.52 %	56,649	-1.01 %	57,227	1.26 %	56,517
S50Z22	Dec 2022	976.80	976.30	0.5 0.05 %	21,143	0.54 %	21,030	-0.73 %	21,185	0.42 %	21,096	-1.13 %	21,337
S50H23	Mar 2023	972.00	971.40	0.6 0.06 %	6,936	-1.39 %	7,034	-2.01 %	7,178	5.06 %	6,832	1.71 %	6,717

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jun-22	07-Jun-22	Change	08-Jun-22	(+/-)	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	(+/-)	01-Jun-22
JASU22	Sep 2022	12,502	3.56	3.52	0.04 1.14 %	62,370	-6.02 %	66,368	-0.60 %	66,767	0.00 %	66,766	0.75 %	66,266
TRUEU22	Sep 2022	11,011	4.59	4.48	0.11 2.46 %	39,607	38.50 %	28,598	0.00 %	28,597	-3.38 %	29,597	1.72 %	29,097
SIRIU22	Sep 2022	7,011	1.12	1.11	0.01 0.90 %	79,665	9.65 %	72,655	2.85 %	70,645	0.01 %	70,641	0.01 %	70,631
AWCU22	Sep 2022	6,501	4.94	4.97	-0.03 -0.60 %	3,578	16.28 %	3,077	0.00 %	3,077	0.00 %	3,077	48.29 %	2,075
TRUEM22	Jun 2022	6,501	4.65	4.46	0.19 4.26 %	70,127	8.02 %	64,922	0.77 %	64,423	0.00 %	64,425	-2.27 %	65,923
IRPCU22	Sep 2022	6,078	3.56	3.48	0.08 2.30 %	6,331	44.02 %	4,396	28.69 %	3,416	-12.16 %	3,889	0.03 %	3,888
ITDM22	Jun 2022	6,057	1.97	1.97	0.00 0.00 %	11,766	-33.95 %	17,814	-0.01 %	17,816	-0.12 %	17,837	-0.06 %	17,848
ITDZ22	Dec 2022	6,001	1.98	1.98	0.00 0.00 %	9,005	199.77 %	3,004	0.00 %	3,004	0.00 %	3,004	0.00 %	3,004
BLANDM22	Jun 2022	5,513	1.02	1.02	0.00 0.00 %	67,237	-7.55 %	72,730	0.00 %	72,730	0.14 %	72,626	-0.20 %	72,774
BLANDZ22	Dec 2022	5,500	1.01	1.01	0.00 0.00 %	121,555	4.74 %	116,055	0.00 %	116,055	0.00 %	116,055	0.00 %	116,055

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			08-Jun-22	(+/-)	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	(+/-)	01-Jun-22	08-Jun-22	07-Jun-22	Change
JASM22	Jun 2022	19	212,996	0.01 %	212,984	0.88 %	211,118	0.95 %	209,127	-0.01 %	209,155	3.55	3.52	0.03 0.85 %
GUNKULM22	Jun 2022	2,309	208,465	-1.01 %	210,591	-3.26 %	217,687	0.24 %	217,176	-0.91 %	219,173	6.08	5.90	0.18 3.05 %
SIRIM22	Jun 2022	5,020	148,844	-3.26 %	153,857	-0.65 %	154,857	0.01 %	154,847	-1.28 %	156,854	1.11	1.10	0.01 0.91 %
SUPERH23	Mar 2023	0	145,020	0.00 %	145,020	0.00 %	145,020	0.00 %	145,020	0.00 %	145,020	0.87	0.87	0 0 %
BLANDZ22	Dec 2022	5,500	121,555	4.74 %	116,055	0.00 %	116,055	0.00 %	116,055	0.00 %	116,055	1.01	1.01	0 0 %
SIRIU22	Sep 2022	7,011	79,665	9.65 %	72,655	2.85 %	70,645	0.01 %	70,641	0.01 %	70,631	1.12	1.11	0.01 0.9 %
TRUEM22	Jun 2022	6,501	70,127	8.02 %	64,922	0.77 %	64,423	0.00 %	64,425	-2.27 %	65,923	4.65	4.46	0.19 4.26 %
BLANDM22	Jun 2022	5,513	67,237	-7.55 %	72,730	0.00 %	72,730	0.14 %	72,626	-0.20 %	72,774	1.02	1.02	0 0 %
JASU22	Sep 2022	12,502	62,370	-6.02 %	66,368	-0.60 %	66,767	0.00 %	66,766	0.75 %	66,266	3.56	3.52	0.04 1.14 %
SUPERU22	Sep 2022	27	53,322	0.05 %	53,296	0.00 %	53,296	0.03 %	53,282	0.00 %	53,282	0.87	0.87	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	4.66	0.20	4.48
DTAC	45.00	1.75	4.05
TTCL	5.20	0.15	2.97
TQM	48.75	1.25	2.63
MTC	49.00	1.25	2.62
GUNKUL	6.05	0.15	2.54
PRM	6.10	0.15	2.52
IRPC	3.62	0.08	2.26
BGRIM	34.75	0.75	2.21
BCP	35.00	0.75	2.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	34.25	-1.75	-4.86
BANPU	13.00	-0.30	-2.26
CK	20.50	-0.40	-1.91
STGT	18.10	-0.30	-1.63
COM7	34.25	-0.50	-1.44
INTUCH	70.50	-1.00	-1.40
KTB	15.40	-0.20	-1.28
ITD	1.96	-0.02	-1.01
VGI	5.10	-0.05	-0.97
SIRI	1.09	-0.01	-0.91

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
08/06/2022	56,759	59,168	-2,409	28,226	25,704	2,522	72,894	73,007	-113	157,879	431,636

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/06/2022	11,278	10,494	784	4,958	2,988	1,970	9,631	12,385	-2,754	25,867	52,917

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/06/2022	178	136	42	26,195	21,653	4,542	29,680	34,264	-4,584	56,053	177,028