

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Jun-22	08-Jun-22	Change	09-Jun-22	(+/-)	08-Jun-22	(+/-)	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22
S50M22	Jun 2022	991.20	985.40	5.8 0.59 %	349,844	0.85 %	346,905	-0.41 %	348,339	-1.55 %	353,825	-3.85 %	367,975
S50N22	Jul 2022	989.90	984.30	5.6 0.57 %	181	-1.63 %	184	3.37 %	178	8.54 %	164	7.19 %	153
S50Q22	Aug 2022	987.60	983.00	4.6 0.47 %	4	0.00 %	4	33.33 %	3	0.00 %	3	200.00 %	1
S50U22	Sep 2022	984.10	978.80	5.3 0.54 %	59,540	5.45 %	56,464	1.21 %	55,789	-1.52 %	56,649	-1.01 %	57,227
S50Z22	Dec 2022	981.60	976.80	4.8 0.49 %	21,749	2.87 %	21,143	0.54 %	21,030	-0.73 %	21,185	0.42 %	21,096
S50H23	Mar 2023	976.50	972.00	4.5 0.46 %	7,246	4.47 %	6,936	-1.39 %	7,034	-2.01 %	7,178	5.06 %	6,832

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jun-22	08-Jun-22	Change	09-Jun-22	(+/-)	08-Jun-22	(+/-)	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22
TTBU22	Sep 2022	21,772	1.28	1.25	0.03 2.40 %	31,889	74.92 %	18,231	0.15 %	18,203	0.05 %	18,193	9.12 %	16,672
TRUEU22	Sep 2022	11,514	4.58	4.59	-0.01 -0.22 %	43,108	8.84 %	39,607	38.50 %	28,598	0.00 %	28,597	-3.38 %	29,597
JASU22	Sep 2022	10,508	3.62	3.56	0.06 1.69 %	68,878	10.43 %	62,370	-6.02 %	66,368	-0.60 %	66,767	0.00 %	66,766
BAMM22	Jun 2022	6,372	19.13	18.45	0.68 3.69 %	13,252	69.75 %	7,807	-0.08 %	7,813	-3.05 %	8,059	1.55 %	7,936
IRPCU22	Sep 2022	6,046	3.52	3.56	-0.04 -1.12 %	8,336	31.67 %	6,331	44.02 %	4,396	28.69 %	3,416	-12.16 %	3,889
JASM22	Jun 2022	5,227	3.63	3.55	0.08 2.25 %	212,913	-0.04 %	212,996	0.01 %	212,984	0.88 %	211,118	0.95 %	209,127
TRUEM22	Jun 2022	5,114	4.65	4.65	0.00 0.00 %	65,123	-7.14 %	70,127	8.02 %	64,922	0.77 %	64,423	0.00 %	64,425
AWCU22	Sep 2022	4,027	5.00	4.94	0.06 1.21 %	3,565	-0.36 %	3,578	16.28 %	3,077	0.00 %	3,077	0.00 %	3,077
GUNKULM22	Jun 2022	3,731	5.92	6.08	-0.16 -2.63 %	207,894	-0.27 %	208,465	-1.01 %	210,591	-3.26 %	217,687	0.24 %	217,176
BTSU22	Sep 2022	3,067	8.50	8.51	-0.01 -0.12 %	17,627	9.38 %	16,115	0.23 %	16,078	0.29 %	16,031	0.16 %	16,006

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*09-Jun-22	(+/-)	08-Jun-22	(+/-)	07-Jun-22	(+/-)	06-Jun-22	(+/-)	02-Jun-22	09-Jun-22	08-Jun-22	Change
JASM22	Jun 2022	5,227	212,913	-0.04 %	212,996	0.01 %	212,984	0.88 %	211,118	0.95 %	209,127	3.63	3.55	0.08 2.25 %
GUNKULM22	Jun 2022	3,731	207,894	-0.27 %	208,465	-1.01 %	210,591	-3.26 %	217,687	0.24 %	217,176	5.92	6.08	-0.2 -2.6 %
SIRIM22	Jun 2022	36	148,844	0.00 %	148,844	-3.26 %	153,857	-0.65 %	154,857	0.01 %	154,847	1.09	1.11	-0.02 -1.8 %
BLANDZ22	Dec 2022	0	121,555	0.00 %	121,555	4.74 %	116,055	0.00 %	116,055	0.00 %	116,055	1.01	1.01	0 0 %
SIRIU22	Sep 2022	141	79,701	0.05 %	79,665	9.65 %	72,655	2.85 %	70,645	0.01 %	70,641	1.10	1.12	-0.02 -1.8 %
JASU22	Sep 2022	10,508	68,878	10.43 %	62,370	-6.02 %	66,368	-0.60 %	66,767	0.00 %	66,766	3.62	3.56	0.06 1.69 %
BLANDM22	Jun 2022	129	67,238	0.00 %	67,237	-7.55 %	72,730	0.00 %	72,730	0.14 %	72,626	1.02	1.02	0 0 %
TRUEM22	Jun 2022	5,114	65,123	-7.14 %	70,127	8.02 %	64,922	0.77 %	64,423	0.00 %	64,425	4.65	4.65	0 0 %
TTBM22	Jun 2022	2,006	44,143	-1.46 %	44,797	-1.35 %	45,409	0.05 %	45,388	1.23 %	44,837	1.28	1.24	0.04 3.23 %
BECM22	Jun 2022	7	43,745	0.00 %	43,746	-0.02 %	43,756	0.00 %	43,756	-1.13 %	44,256	15.75	15.40	0.35 2.27 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BBL	134.50	7.00	5.49
ESSO	12.00	0.60	5.26
IVL	51.50	2.25	4.57
CENTEL	42.75	1.75	4.27
SCB	113.00	4.00	3.67
KBANK	149.50	5.00	3.46
TTB	1.27	0.04	3.25
BAM	19.10	0.60	3.24
BLA	40.25	1.25	3.21
KTB	15.80	0.40	2.60

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.40	-1.50	-7.54
TTA	9.60	-0.40	-4.00
STA	22.70	-0.50	-2.16
OR	27.00	-0.50	-1.82
AP	10.90	-0.20	-1.80
THG	56.50	-1.00	-1.74
SCGP	56.75	-1.00	-1.73
JMT	73.25	-1.25	-1.68
LH	8.80	-0.15	-1.68
GUNKUL	5.95	-0.10	-1.65

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
09/06/2022	90,840	68,540	22,300	41,598	50,137	-8,539	94,338	108,099	-13,761	226,776	438,564

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/06/2022	15,006	13,991	1,015	4,865	5,223	-358	14,321	14,978	-657	34,192	52,159

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/06/2022	20	45	-25	1,228	1,913	-685	7,272	6,562	710	8,520	177,038