

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jun-22	14-Jun-22	Change	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	(+/-)	10-Jun-22	(+/-)	09-Jun-22
S50M22	Jun 2022	964.90	966.80	-1.9 -0.2 %	349,065	-0.12 %	349,490	-0.53 %	351,347	0.19 %	350,675	0.24 %	349,844
S50N22	Jul 2022	964.10	965.90	-1.8 -0.19 %	350	15.13 %	304	2.70 %	296	48.74 %	199	9.94 %	181
S50Q22	Aug 2022	960.90	961.40	-0.5 -0.05 %	17	41.67 %	12	50.00 %	8	14.29 %	7	75.00 %	4
S50U22	Sep 2022	958.20	960.00	-1.8 -0.19 %	70,382	1.73 %	69,183	8.81 %	63,580	7.14 %	59,341	-0.33 %	59,540
S50Z22	Dec 2022	957.10	958.90	-1.8 -0.19 %	23,110	2.48 %	22,551	4.15 %	21,652	0.16 %	21,617	-0.61 %	21,749
S50H23	Mar 2023	952.00	953.80	-1.8 -0.19 %	6,514	-4.64 %	6,831	0.41 %	6,803	-8.75 %	7,455	2.88 %	7,246

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jun-22	14-Jun-22	Change	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	(+/-)	10-Jun-22	(+/-)	09-Jun-22
SIRIM22	Jun 2022	16,070	1.02	1.07	-0.05 -4.67 %	132,846	-10.75 %	148,851	0.01 %	148,838	0.00 %	148,844	0.00 %	148,844
SIRIZ22	Dec 2022	8,002	1.00	1.04	-0.04 -3.85 %	16,195	97.67 %	8,193	57.77 %	5,193	23.85 %	4,193	31.36 %	3,192
TRUEU22	Sep 2022	7,025	4.59	4.60	-0.01 -0.22 %	43,702	15.93 %	37,698	-1.21 %	38,160	-14.45 %	44,608	3.48 %	43,108
TUU22	Sep 2022	5,788	17.50	17.31	0.19 1.10 %	9,604	-9.69 %	10,635	9.19 %	9,740	4.64 %	9,308	21.74 %	7,646
SUPERH23	Mar 2023	5,000	0.84	0.83	0.01 1.20 %	107,734	4.87 %	102,734	-10.85 %	115,234	-19.43 %	143,020	-1.38 %	145,020
TTBH23	Mar 2023	4,500	1.25	1.23	0.02 1.63 %	19,010	31.01 %	14,510	0.00 %	14,510	189.68 %	5,009	0.00 %	5,009
JASU22	Sep 2022	4,011	3.53	3.59	-0.06 -1.67 %	94,382	1.61 %	92,883	0.00 %	92,879	29.21 %	71,882	4.36 %	68,878
CHGU22	Sep 2022	3,500	3.78	3.78	0.00 0.00 %	4,561	121.30 %	2,061	32.28 %	1,558	0.00 %	1,558	47.96 %	1,053
PLANBU22X	Sep 2022	3,030	7.33	7.45	-0.12 -1.61 %	11,045	37.80 %	8,015	0.01 %	8,014	23.03 %	6,514	8.31 %	6,014
PLANBM22X	Jun 2022	3,014	7.31	7.44	-0.13 -1.75 %	40,083	-4.75 %	42,081	0.00 %	42,079	-2.93 %	43,347	0.00 %	43,347

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	(+/-)	10-Jun-22	(+/-)	09-Jun-22	15-Jun-22	14-Jun-22	Change
JASM22	Jun 2022	228	191,251	-0.03 %	191,315	-0.27 %	191,824	-9.23 %	211,328	-0.74 %	212,913	3.55	3.59	-0.04 -1.1 %
GUNKULM22	Jun 2022	670	183,415	-0.27 %	183,908	-9.76 %	203,798	-1.96 %	207,867	-0.01 %	207,894	5.52	5.64	-0.1 -2.1 %
SIRIM22	Jun 2022	16,070	132,846	-10.75 %	148,851	0.01 %	148,838	0.00 %	148,844	0.00 %	148,844	1.02	1.07	-0.05 -4.7 %
BLANDZ22	Dec 2022	120	122,325	0.10 %	122,205	0.00 %	122,205	0.02 %	122,185	0.52 %	121,555	1.04	1.04	0 0 %
SUPERH23	Mar 2023	5,000	107,734	4.87 %	102,734	-10.85 %	115,234	-19.43 %	143,020	-1.38 %	145,020	0.84	0.83	0.01 1.2 %
SUPERM22	Jun 2022	2	106,569	0.00 %	106,567	0.05 %	106,510	-1.80 %	108,460	0.00 %	108,460	0.84	0.83	0.01 1.2 %
JASU22	Sep 2022	4,011	94,382	1.61 %	92,883	0.00 %	92,879	29.21 %	71,882	4.36 %	68,878	3.53	3.59	-0.06 -1.7 %
SIRIU22	Sep 2022	264	79,158	0.21 %	78,989	-0.01 %	78,997	-0.97 %	79,771	0.09 %	79,701	1.05	1.08	-0.03 -2.8 %
BLANDU22	Sep 2022	623	70,269	0.82 %	69,696	0.12 %	69,613	0.00 %	69,611	0.05 %	69,575	1.05	1.04	0.01 0.96 %
BLANDM22	Jun 2022	75	66,688	-0.01 %	66,696	-0.06 %	66,733	0.00 %	66,732	-0.75 %	67,238	1.05	1.05	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	22.30	1.20	5.69
PSL	18.50	0.90	5.11
STEC	13.10	0.30	2.34
TU	17.80	0.40	2.30
BEM	8.95	0.20	2.29
BLA	44.50	0.75	1.71
KBANK	150.00	2.50	1.69
TTB	1.26	0.02	1.61
KKP	67.75	1.00	1.50
BBL	136.50	2.00	1.49

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	19.60	-1.40	-6.67
SIRI	1.02	-0.05	-4.67
PTTEP	169.00	-4.50	-2.59
KTC	58.25	-1.50	-2.51
GUNKUL	5.50	-0.10	-1.79
STGT	16.70	-0.30	-1.76
PRM	5.75	-0.10	-1.71
ICHI	8.65	-0.15	-1.70
DTAC	44.25	-0.75	-1.67
COM7	32.00	-0.50	-1.54

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
15/06/2022	58,712	74,130	-15,418	36,123	34,274	1,849	85,758	72,189	13,569	180,593	449,438

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2022	18,534	21,073	-2,539	7,611	6,468	1,143	20,289	18,893	1,396	46,434	66,223

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2022	95	330	-235	8,146	2,068	6,078	13,301	19,144	-5,843	21,542	173,123