

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		16-Jun-22	15-Jun-22	Change	16-Jun-22	(+/-)	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	(+/-)	10-Jun-22	
S50M22	Jun 2022	940.70	964.90	-24.2 -2.51 %	384,127	10.04 %	349,065	-0.12 %	349,490	-0.53 %	351,347	0.19 %	350,675	
S50N22	Jul 2022	941.00	964.10	-23.1 -2.4 %	398	13.71 %	350	15.13 %	304	2.70 %	296	48.74 %	199	
S50Q22	Aug 2022	943.00	960.90	-17.9 -1.86 %	26	52.94 %	17	41.67 %	12	50.00 %	8	14.29 %	7	
S50U22	Sep 2022	934.70	958.20	-23.5 -2.45 %	81,848	16.29 %	70,382	1.73 %	69,183	8.81 %	63,580	7.14 %	59,341	
S50Z22	Dec 2022	934.70	957.10	-22.4 -2.34 %	27,336	18.29 %	23,110	2.48 %	22,551	4.15 %	21,652	0.16 %	21,617	
S50H23	Mar 2023	930.20	952.00	-21.8 -2.29 %	7,229	10.98 %	6,514	-4.64 %	6,831	0.41 %	6,803	-8.75 %	7,455	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			16-Jun-22	15-Jun-22	Change	16-Jun-22	(+/-)	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	(+/-)	10-Jun-22	
JASU22	Sep 2022	90,198	3.30	3.53	-0.23 -6.52 %	121,508	28.74 %	94,382	1.61 %	92,883	0.00 %	92,879	29.21 %	71,882	
SUPERH23	Mar 2023	79,714	0.81	0.84	-0.03 -3.57 %	28,020	-73.99 %	107,734	4.87 %	102,734	-10.85 %	115,234	-19.43 %	143,020	
JASM22	Jun 2022	51,804	3.27	3.55	-0.28 -7.89 %	146,468	-23.42 %	191,251	-0.03 %	191,315	-0.27 %	191,824	-9.23 %	211,328	
TRUEU22	Sep 2022	32,602	4.40	4.59	-0.19 -4.14 %	35,762	-18.17 %	43,702	15.93 %	37,698	-1.21 %	38,160	-14.45 %	44,608	
JASZ22	Dec 2022	18,652	3.29	3.57	-0.28 -7.84 %	30,532	-22.08 %	39,184	1.29 %	38,684	0.00 %	38,684	-1.27 %	39,183	
GUNKULU22	Sep 2022	16,605	5.30	5.47	-0.17 -3.11 %	30,165	-20.91 %	38,141	-1.33 %	38,656	2.75 %	37,622	-6.25 %	40,129	
TTBU22	Sep 2022	14,904	1.26	1.27	-0.01 -0.79 %	38,145	10.41 %	34,549	3.25 %	33,461	8.20 %	30,925	-1.48 %	31,389	
GUNKULM22	Jun 2022	13,588	5.35	5.52	-0.17 -3.08 %	176,390	-3.83 %	183,415	-0.27 %	183,908	-9.76 %	203,798	-1.96 %	207,867	
JASH23	Mar 2023	10,000	3.30	3.58	-0.28 -7.82 %	1,509	-86.89 %	11,509	0.00 %	11,509	0.00 %	11,509	0.02 %	11,507	
PLANBM22X	Jun 2022	8,600	7.20	7.31	-0.11 -1.50 %	33,683	-15.97 %	40,083	-4.75 %	42,081	0.00 %	42,079	-2.93 %	43,347	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			16-Jun-22	(+/-)	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	(+/-)	10-Jun-22	16-Jun-22	15-Jun-22	Change	
GUNKULM22	Jun 2022	13,588	176,390	-3.83 %	183,415	-0.27 %	183,908	-9.76 %	203,798	-1.96 %	207,867	5.35	5.52	-0.2 -3.1 %	
JASM22	Jun 2022	51,804	146,468	-23.42 %	191,251	-0.03 %	191,315	-0.27 %	191,824	-9.23 %	211,328	3.27	3.55	-0.3 -7.9 %	
SIRIM22	Jun 2022	1,085	131,786	-0.80 %	132,846	-10.75 %	148,851	0.01 %	148,838	0.00 %	148,844	1.00	1.02	-0.02 -2 %	
BLANDZ22	Dec 2022	1,261	121,696	-0.51 %	122,325	0.10 %	122,205	0.00 %	122,205	0.02 %	122,185	1.03	1.04	-0.01 -1 %	
JASU22	Sep 2022	90,198	121,508	28.74 %	94,382	1.61 %	92,883	0.00 %	92,879	29.21 %	71,882	3.30	3.53	-0.2 -6.5 %	
SUPERM22	Jun 2022	2,258	104,653	-1.80 %	106,569	0.00 %	106,567	0.05 %	106,510	-1.80 %	108,460	0.81	0.84	-0.03 -3.6 %	
SIRIU22	Sep 2022	1,187	80,338	1.49 %	79,158	0.21 %	78,989	-0.01 %	78,997	-0.97 %	79,771	1.04	1.05	-0.01 -1 %	
BLANDU22	Sep 2022	2,139	72,376	3.00 %	70,269	0.82 %	69,696	0.12 %	69,613	0.00 %	69,611	1.02	1.05	-0.03 -2.9 %	
BLANDM22	Jun 2022	1,228	65,708	-1.47 %	66,688	-0.01 %	66,696	-0.06 %	66,733	0.00 %	66,732	1.04	1.05	-0.01 -1 %	
TRUEM22	Jun 2022	1,902	59,260	-2.43 %	60,734	-1.61 %	61,729	-2.70 %	63,440	-2.58 %	65,122	4.41	4.58	-0.2 -3.7 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	23.70	1.40	6.28
TVO	31.75	0.25	0.79
ERW	3.74	0.02	0.54
MAJOR	20.90	0.10	0.48
CENTEL	41.75	0.00	0.00
STA	21.40	0.00	0.00
GFPT	17.90	0.00	0.00
MEGA	51.75	0.00	0.00
PLANB	7.25	0.00	0.00
TISCO	89.25	-0.25	-0.28

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.26	-0.30	-8.43
SUPER	0.78	-0.04	-4.88
BJC	33.00	-1.50	-4.35
KKP	65.00	-2.75	-4.06
BEC	14.20	-0.60	-4.05
DTAC	42.50	-1.75	-3.95
BPP	14.60	-0.60	-3.95
MTC	42.75	-1.75	-3.93
TRUE	4.42	-0.18	-3.91
STEC	12.60	-0.50	-3.82

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
16/06/2022	110,651	163,124	-52,473	69,919	58,342	11,577	214,643	173,747	40,896	395,213	500,964

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/06/2022	33,173	27,440	5,733	9,617	7,392	2,225	25,339	33,297	-7,958	68,129	61,734

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/06/2022	76	146	-70	3,150	2,983	167	16,575	16,672	-97	19,801	174,783