

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Jun-22	20-Jun-22	Change	21-Jun-22	(+/-)	20-Jun-22	(+/-)	17-Jun-22	(+/-)	16-Jun-22	(+/-)	15-Jun-22	
S50M22	Jun 2022	953.50	942.50	11 1.17 %	331,898	-1.68 %	337,586	-3.30 %	349,105	-9.12 %	384,127	10.04 %	349,065	
S50N22	Jul 2022	952.80	943.50	9.3 0.99 %	356	-1.93 %	363	0.28 %	362	-9.05 %	398	13.71 %	350	
S50Q22	Aug 2022	947.80	939.30	8.5 0.9 %	51	15.91 %	44	41.94 %	31	19.23 %	26	52.94 %	17	
S50U22	Sep 2022	946.70	936.50	10.2 1.09 %	92,850	6.64 %	87,070	5.88 %	82,237	0.48 %	81,848	16.29 %	70,382	
S50Z22	Dec 2022	945.90	935.90	10 1.07 %	29,382	4.14 %	28,214	0.94 %	27,952	2.25 %	27,336	18.29 %	23,110	
S50H23	Mar 2023	941.00	931.50	9.5 1.02 %	7,589	1.32 %	7,490	2.35 %	7,318	1.23 %	7,229	10.98 %	6,514	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Jun-22	20-Jun-22	Change	21-Jun-22	(+/-)	20-Jun-22	(+/-)	17-Jun-22	(+/-)	16-Jun-22	(+/-)	15-Jun-22	
GUNKULU22	Sep 2022	47,085	5.51	5.51	0.00 0.00 %	77,293	143.28 %	31,771	1.64 %	31,259	3.63 %	30,165	-20.91 %	38,141	
GUNKULM22	Jun 2022	44,081	5.61	5.55	0.06 1.08 %	123,767	-26.23 %	167,781	-4.28 %	175,292	-0.62 %	176,390	-3.83 %	183,415	
TRUEU22	Sep 2022	36,087	4.70	4.63	0.07 1.51 %	67,808	29.71 %	52,277	16.78 %	44,766	25.18 %	35,762	-18.17 %	43,702	
JASU22	Sep 2022	26,165	3.57	3.70	-0.13 -3.51 %	199,215	6.75 %	186,619	29.52 %	144,085	18.58 %	121,508	28.74 %	94,382	
JASM22	Jun 2022	16,289	3.52	3.68	-0.16 -4.35 %	119,893	-11.80 %	135,933	-1.17 %	137,548	-6.09 %	146,468	-23.42 %	191,251	
JASZ22	Dec 2022	12,554	3.54	3.70	-0.16 -4.32 %	38,980	-19.68 %	48,532	6.59 %	45,533	49.13 %	30,532	-22.08 %	39,184	
THANIM22	Jun 2022	9,000	4.12	4.12	0.00 0.00 %	6,111	-59.56 %	15,111	0.00 %	15,111	0.00 %	15,111	-0.01 %	15,113	
THANIZ22	Dec 2022	9,000	4.06	4.05	0.01 0.25 %	10,505	598.01 %	1,505	0.00 %	1,505	-24.94 %	2,005	33.40 %	1,503	
KTBH23	Mar 2023	7,000	15.41	15.32	0.09 0.59 %	1,529	-82.07 %	8,529	157.82 %	1,529	0.00 %	1,529	-67.67 %	4,729	
IRPCU22	Sep 2022	6,627	3.15	3.12	0.03 0.96 %	9,985	5.40 %	9,473	93.29 %	4,901	-28.07 %	6,814	0.38 %	6,788	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Jun-22	(+/-)	20-Jun-22	(+/-)	17-Jun-22	(+/-)	16-Jun-22	(+/-)	15-Jun-22	21-Jun-22	20-Jun-22	Change	
JASU22	Sep 2022	26,165	199,215	6.75 %	186,619	29.52 %	144,085	18.58 %	121,508	28.74 %	94,382	3.57	3.70	-0.1 -3.5 %	
SIRIM22	Jun 2022	57	128,790	0.01 %	128,780	-2.28 %	131,790	0.00 %	131,786	-0.80 %	132,846	1.02	1.02	0 0 %	
GUNKULM22	Jun 2022	44,081	123,767	-26.23 %	167,781	-4.28 %	175,292	-0.62 %	176,390	-3.83 %	183,415	5.61	5.55	0.06 1.08 %	
BLANDZ22	Dec 2022	0	121,696	0.00 %	121,696	0.00 %	121,696	0.00 %	121,696	-0.51 %	122,325	1.02	1.02	0 0 %	
JASM22	Jun 2022	16,289	119,893	-11.80 %	135,933	-1.17 %	137,548	-6.09 %	146,468	-23.42 %	191,251	3.52	3.68	-0.2 -4.4 %	
SUPERM22	Jun 2022	93	98,775	0.00 %	98,773	0.02 %	98,758	-5.63 %	104,653	-1.80 %	106,569	0.77	0.78	-0.01 -1.3 %	
SIRIU22	Sep 2022	38	80,519	0.04 %	80,487	0.14 %	80,377	0.05 %	80,338	1.49 %	79,158	1.02	1.02	0 0 %	
BLANDU22	Sep 2022	2,522	78,412	3.32 %	75,892	4.13 %	72,884	0.70 %	72,376	3.00 %	70,269	1.03	1.01	0.02 1.98 %	
GUNKULU22	Sep 2022	47,085	77,293	143.28 %	31,771	1.64 %	31,259	3.63 %	30,165	-20.91 %	38,141	5.51	5.51	0 0 %	
TRUEU22	Sep 2022	36,087	67,808	29.71 %	52,277	16.78 %	44,766	25.18 %	35,762	-18.17 %	43,702	4.70	4.63	0.07 1.51 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	11.50	0.70	6.48
CKP	5.80	0.25	4.50
JMT	74.75	3.00	4.18
BLA	44.50	1.50	3.49
SPRC	12.00	0.40	3.45
BCP	30.50	1.00	3.39
TOP	51.00	1.50	3.03
MINT	34.50	1.00	2.99
STGT	17.30	0.50	2.98
PTTEP	163.00	4.50	2.84

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.54	-0.14	-3.80
PLANB	6.90	-0.25	-3.50
TASCO	16.60	-0.30	-1.78
KEX	24.10	-0.40	-1.63
BEAUTY	1.29	-0.02	-1.53
BJC	33.00	-0.50	-1.49
SUPER	0.74	-0.01	-1.33
MTC	43.00	-0.50	-1.15
EPG	9.80	-0.10	-1.01
ADVANC	201.00	-2.00	-0.99

## 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
21/06/2022	83,816	68,750	15,066	38,991	38,446	545	88,205	103,816	-15,611	211,012	462,126

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2022	6,742	8,547	-1,805	2,397	2,847	-450	8,682	6,427	2,255	17,821	58,630

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2022	393	310	83	12,543	8,219	4,324	17,197	21,604	-4,407	30,133	179,659