

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Jun-22	21-Jun-22	Change	22-Jun-22	(+/-)	21-Jun-22	(+/-)	20-Jun-22	(+/-)	17-Jun-22	(+/-)	16-Jun-22
S50M22	Jun 2022	943.00	953.50	-10.5 -1.1 %	331,429	-0.14 %	331,898	-1.68 %	337,586	-3.30 %	349,105	-9.12 %	384,127
S50N22	Jul 2022	942.00	952.80	-10.8 -1.13 %	364	2.25 %	356	-1.93 %	363	0.28 %	362	-9.05 %	398
S50Q22	Aug 2022	940.60	947.80	-7.2 -0.76 %	66	29.41 %	51	15.91 %	44	41.94 %	31	19.23 %	26
S50U22	Sep 2022	936.20	946.70	-10.5 -1.11 %	101,876	9.72 %	92,850	6.64 %	87,070	5.88 %	82,237	0.48 %	81,848
S50Z22	Dec 2022	935.90	945.90	-10 -1.06 %	31,436	6.99 %	29,382	4.14 %	28,214	0.94 %	27,952	2.25 %	27,336
S50H23	Mar 2023	931.30	941.00	-9.7 -1.03 %	7,929	4.48 %	7,589	1.32 %	7,490	2.35 %	7,318	1.23 %	7,229

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jun-22	21-Jun-22	Change	22-Jun-22	(+/-)	21-Jun-22	(+/-)	20-Jun-22	(+/-)	17-Jun-22	(+/-)	16-Jun-22
TRUEU22	Sep 2022	24,062	4.64	4.70	-0.06 -1.28 %	59,809	-11.80 %	67,808	29.71 %	52,277	16.78 %	44,766	25.18 %	35,762
SUPERZ22	Dec 2022	20,000	0.74	0.77	-0.03 -3.90 %	40,020	99.90 %	20,020	0.00 %	20,020	0.00 %	20,020	0.00 %	20,020
JASU22	Sep 2022	15,132	3.48	3.57	-0.09 -2.52 %	199,760	0.27 %	199,215	6.75 %	186,619	29.52 %	144,085	18.58 %	121,508
JASZ22	Dec 2022	9,500	3.46	3.54	-0.08 -2.26 %	37,980	-2.57 %	38,980	-19.68 %	48,532	6.59 %	45,533	49.13 %	30,532
JASM22	Jun 2022	7,127	3.44	3.52	-0.08 -2.27 %	112,845	-5.88 %	119,893	-11.80 %	135,933	-1.17 %	137,548	-6.09 %	146,468
TTBU22	Sep 2022	6,616	1.26	1.26	0.00 0.00 %	33,260	-2.59 %	34,144	2.75 %	33,231	1.65 %	32,690	-14.30 %	38,145
SUPERM22	Jun 2022	6,002	0.74	0.77	-0.03 -3.90 %	95,777	-3.04 %	98,775	0.00 %	98,773	0.02 %	98,758	-5.63 %	104,653
EPGH23	Mar 2023	5,174	9.44	9.63	-0.19 -1.97 %	0	0.00 %	5,174	0.00 %	5,174	0.00 %	5,174	0.00 %	5,174
PLANBU22X	Sep 2022	5,112	6.98	7.05	-0.07 -0.99 %	14,050	2.87 %	13,658	0.01 %	13,657	22.41 %	11,157	16.89 %	9,545
IRPCU22	Sep 2022	4,585	3.18	3.15	0.03 0.95 %	6,472	-35.18 %	9,985	5.40 %	9,473	93.29 %	4,901	-28.07 %	6,814

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			22-Jun-22	(+/-)	21-Jun-22	(+/-)	20-Jun-22	(+/-)	17-Jun-22	(+/-)	16-Jun-22	22-Jun-22	21-Jun-22	Change
JASU22	Sep 2022	15,132	199,760	0.27 %	199,215	6.75 %	186,619	29.52 %	144,085	18.58 %	121,508	3.48	3.57	-0.09 -2.5 %
SIRIM22	Jun 2022	16	128,774	-0.01 %	128,790	0.01 %	128,780	-2.28 %	131,790	0.00 %	131,786	1.01	1.02	-0.01 -1 %
GUNKULM22	Jun 2022	1,600	123,267	-0.40 %	123,767	-26.23 %	167,781	-4.28 %	175,292	-0.62 %	176,390	5.53	5.61	-0.08 -1.4 %
BLANDZ22	Dec 2022	0	121,696	0.00 %	121,696	0.00 %	121,696	0.00 %	121,696	0.00 %	121,696	1.01	1.02	-0.01 -1 %
JASM22	Jun 2022	7,127	112,845	-5.88 %	119,893	-11.80 %	135,933	-1.17 %	137,548	-6.09 %	146,468	3.44	3.52	-0.08 -2.3 %
SUPERM22	Jun 2022	6,002	95,777	-3.04 %	98,775	0.00 %	98,773	0.02 %	98,758	-5.63 %	104,653	0.74	0.77	-0.03 -3.9 %
SIRIU22	Sep 2022	36	80,552	0.04 %	80,519	0.04 %	80,487	0.14 %	80,377	0.05 %	80,338	1.03	1.02	0.01 0.98 %
GUNKULU22	Sep 2022	2,014	79,301	2.60 %	77,293	143.28 %	31,771	1.64 %	31,259	3.63 %	30,165	5.44	5.51	-0.07 -1.3 %
BLANDU22	Sep 2022	581	77,992	-0.54 %	78,412	3.32 %	75,892	4.13 %	72,884	0.70 %	72,376	1.01	1.03	-0.02 -1.9 %
BLANDM22	Jun 2022	625	62,737	-0.76 %	63,216	-3.79 %	65,703	0.00 %	65,700	-0.01 %	65,708	1.02	1.03	-0.01 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EGCO	175.50	3.00	1.74
GFPT	18.00	0.30	1.69
SPRC	12.20	0.20	1.67
BCP	31.00	0.50	1.64
CBG	106.00	1.50	1.44
SCGP	53.00	0.75	1.44
IRPC	3.20	0.04	1.27
VGI	5.15	0.05	0.98
TOA	26.75	0.25	0.94
MAJOR	21.60	0.20	0.93

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	39.75	-2.50	-5.92
STEC	12.10	-0.60	-4.72
KCE	60.50	-2.50	-3.97
JAS	3.40	-0.14	-3.95
TTA	9.05	-0.35	-3.72
ICHI	7.95	-0.30	-3.64
STGT	16.70	-0.60	-3.47
ITD	1.80	-0.06	-3.23
PTTEP	158.00	-5.00	-3.07
SCB	102.00	-3.00	-2.86

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
22/06/2022	92,158	104,484	-12,326	61,491	54,836	6,655	153,544	147,873	5,671	307,193	473,100

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2022	14,904	17,766	-2,862	4,763	5,505	-742	18,260	14,656	3,604	37,927	59,893

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2022	300	120	180	6,429	7,142	-713	18,474	17,941	533	25,203	180,045