

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jun-22	23-Jun-22	Change	24-Jun-22	(+/-)	23-Jun-22	(+/-)	22-Jun-22	(+/-)	21-Jun-22	(+/-)	20-Jun-22
S50M22	Jun 2022	948.00	942.70	5.3 0.56 %	306,640	-7.33 %	330,906	-0.16 %	331,429	-0.14 %	331,898	-1.68 %	337,586
S50N22	Jul 2022	948.80	943.40	5.4 0.57 %	368	0.55 %	366	0.55 %	364	2.25 %	356	-1.93 %	363
S50Q22	Aug 2022	945.20	940.10	5.1 0.54 %	72	4.35 %	69	4.55 %	66	29.41 %	51	15.91 %	44
S50U22	Sep 2022	942.20	936.80	5.4 0.58 %	150,515	30.37 %	115,454	13.33 %	101,876	9.72 %	92,850	6.64 %	87,070
S50Z22	Dec 2022	941.90	936.40	5.5 0.59 %	33,329	3.32 %	32,257	2.61 %	31,436	6.99 %	29,382	4.14 %	28,214
S50H23	Mar 2023	937.50	931.90	5.6 0.6 %	8,388	5.34 %	7,963	0.43 %	7,929	4.48 %	7,589	1.32 %	7,490

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jun-22	23-Jun-22	Change	24-Jun-22	(+/-)	23-Jun-22	(+/-)	22-Jun-22	(+/-)	21-Jun-22	(+/-)	20-Jun-22
JASU22	Sep 2022	72,546	3.42	3.44	-0.02 -0.58 %	257,925	32.33 %	194,917	-2.42 %	199,760	0.27 %	199,215	6.75 %	186,619
SUPERM22	Jun 2022	62,715	0.77	0.78	-0.01 -1.28 %	34,066	-64.43 %	95,776	0.00 %	95,777	-3.04 %	98,775	0.00 %	98,773
JASM22	Jun 2022	58,017	3.39	3.41	-0.02 -0.59 %	54,318	-51.64 %	112,321	-0.46 %	112,845	-5.88 %	119,893	-11.80 %	135,933
SM22	Jun 2022	16,000	1.92	1.90	0.02 1.05 %	566	-96.58 %	16,566	0.00 %	16,566	0.00 %	16,566	0.00 %	16,566
SIRIU22	Sep 2022	14,053	1.01	1.01	0.00 0.00 %	66,795	-17.28 %	80,752	0.25 %	80,552	0.04 %	80,519	0.04 %	80,487
SZ22	Dec 2022	13,000	1.93	1.91	0.02 1.05 %	37,401	53.28 %	24,401	0.00 %	24,401	0.00 %	24,401	0.00 %	24,401
BANPUU22	Sep 2022	11,456	11.54	11.79	-0.25 -2.12 %	28,936	-14.85 %	33,982	19.51 %	28,435	3.66 %	27,432	-1.07 %	27,728
TRUEU22	Sep 2022	5,619	4.70	4.66	0.04 0.86 %	59,441	1.05 %	58,822	-1.65 %	59,809	-11.80 %	67,808	29.71 %	52,277
THCOMM22	Jun 2022	5,000	9.00	8.87	0.13 1.47 %	4,085	0.00 %	4,085	-0.02 %	4,086	0.00 %	4,086	0.00 %	4,086
SPRCZ22	Dec 2022	5,000	11.57	11.78	-0.21 -1.78 %	7,024	178.29 %	2,524	0.00 %	2,524	0.00 %	2,524	-16.53 %	3,024
THCOMH23	Mar 2023	5,000	8.85	8.72	0.13 1.49 %	1,500	0.00 %	1,500	0.00 %	1,500	0.00 %	1,500	0.00 %	1,500

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Jun-22	(+/-)	23-Jun-22	(+/-)	22-Jun-22	(+/-)	21-Jun-22	(+/-)	20-Jun-22	24-Jun-22	23-Jun-22	Change
JASU22	Sep 2022	72,546	257,925	32.33 %	194,917	-2.42 %	199,760	0.27 %	199,215	6.75 %	186,619	3.42	3.44	-0.02 -0.6 %
BLANDZ22	Dec 2022	0	172,196	0.00 %	172,196	41.50 %	121,696	0.00 %	121,696	0.00 %	121,696	1.02	1.02	0 0 %
GUNKULM22	Jun 2022	3,507	108,774	-3.12 %	112,273	-8.92 %	123,267	-0.40 %	123,767	-26.23 %	167,781	5.50	5.50	0 0 %
SIRIM22	Jun 2022	5	95,589	-0.01 %	95,594	-25.77 %	128,774	-0.01 %	128,790	0.01 %	128,780	1.01	1.01	0 0 %
GUNKULU22	Sep 2022	2,508	84,802	3.04 %	82,303	3.79 %	79,301	2.60 %	77,293	143.28 %	31,771	5.52	5.45	0.07 1.28 %
BLANDU22	Sep 2022	2,015	81,534	2.53 %	79,524	1.96 %	77,992	-0.54 %	78,412	3.32 %	75,892	1.01	1.01	0 0 %
SIRIU22	Sep 2022	14,053	66,795	-17.28 %	80,752	0.25 %	80,552	0.04 %	80,519	0.04 %	80,487	1.01	1.01	0 0 %
TRUEU22	Sep 2022	5,619	59,441	1.05 %	58,822	-1.65 %	59,809	-11.80 %	67,808	29.71 %	52,277	4.70	4.66	0.04 0.86 %
SUPERU22	Sep 2022	26	56,461	0.02 %	56,448	0.00 %	56,448	0.09 %	56,399	-1.57 %	57,299	0.78	0.78	0 0 %

QA Report : TFX Information

Monday, 27 June 2022

JASM22 Jun 2022 58,017 54,318 -51.64% 112,321 -0.46% 112,845 -5.88% 119,893 -11.80% 135,933 3.39 3.41 -0.02 -0.6%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.94	0.18	3.78
SCC	379.00	13.00	3.55
BCH	18.90	0.60	3.28
DELTA	323.00	10.00	3.19
RATCH	37.00	1.00	2.78
TOA	28.25	0.75	2.73
SUPER	0.77	0.02	2.67
ADVANC	202.00	5.00	2.54
SCGP	55.00	1.25	2.33
GPSC	66.75	1.50	2.30

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	42.00	-1.75	-4.00
ESSO	11.10	-0.30	-2.63
SPRC	11.70	-0.30	-2.50
GFPT	17.90	-0.40	-2.19
AP	9.80	-0.20	-2.00
BANPU	12.20	-0.20	-1.61
BCP	31.00	-0.50	-1.59
SPALI	18.90	-0.30	-1.56
IVL	47.50	-0.75	-1.55
TASCO	16.40	-0.20	-1.20

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
24/06/2022	152,864	147,233	5,631	31,989	41,325	-9,336	110,425	106,720	3,705	295,278	499,312

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2022	21,554	25,157	-3,603	7,904	7,865	39	25,481	21,917	3,564	54,939	61,281

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2022	96	249	-153	3,825	3,747	78	16,007	15,932	75	19,928	185,286