

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jun-22	24-Jun-22	Change	27-Jun-22	(+/-)	24-Jun-22	(+/-)	23-Jun-22	(+/-)	22-Jun-22	(+/-)	21-Jun-22
S50M22	Jun 2022	958.40	948.00	10.4 1.1 %	225,578	-26.44 %	306,640	-7.33 %	330,906	-0.16 %	331,429	-0.14 %	331,898
S50N22	Jul 2022	955.20	948.80	6.4 0.67 %	542	47.28 %	368	0.55 %	366	0.55 %	364	2.25 %	356
S50Q22	Aug 2022	955.90	945.20	10.7 1.13 %	84	16.67 %	72	4.35 %	69	4.55 %	66	29.41 %	51
S50U22	Sep 2022	951.90	942.20	9.7 1.03 %	266,770	77.24 %	150,515	30.37 %	115,454	13.33 %	101,876	9.72 %	92,850
S50Z22	Dec 2022	951.40	941.90	9.5 1.01 %	35,394	6.20 %	33,329	3.32 %	32,257	2.61 %	31,436	6.99 %	29,382
S50H23	Mar 2023	947.10	937.50	9.6 1.02 %	8,662	3.27 %	8,388	5.34 %	7,963	0.43 %	7,929	4.48 %	7,589

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jun-22	24-Jun-22	Change	27-Jun-22	(+/-)	24-Jun-22	(+/-)	23-Jun-22	(+/-)	22-Jun-22	(+/-)	21-Jun-22
GUNKULM22	Jun 2022	168,199	5.56	5.50	0.06 1.09 %	21,717	-80.03 %	108,774	-3.12 %	112,273	-8.92 %	123,267	-0.40 %	123,767
GUNKULU22	Sep 2022	85,050	5.58	5.52	0.06 1.09 %	169,836	100.27 %	84,802	3.04 %	82,303	3.79 %	79,301	2.60 %	77,293
SIRIM22	Jun 2022	81,202	1.01	1.01	0.00 0.00 %	14,387	-84.95 %	95,589	-0.01 %	95,594	-25.77 %	128,774	-0.01 %	128,790
BEKM22	Jun 2022	63,519	14.56	14.33	0.23 1.61 %	743	-98.26 %	42,737	0.03 %	42,725	-0.01 %	42,729	0.00 %	42,728
BEKU22	Sep 2022	61,501	14.54	14.31	0.23 1.61 %	42,554	937.38 %	1,054	-32.18 %	1,554	0.00 %	1,554	0.00 %	1,554
SIRIH23	Mar 2023	49,000	0.97	0.97	0.00 0.00 %	49,609	045.98 %	609	0.00 %	609	1.67 %	599	1.70 %	589
SIRIZ22	Dec 2022	36,000	0.99	0.99	0.00 0.00 %	82,212	51.65 %	54,212	1.88 %	53,212	163.27 %	20,212	0.00 %	20,212
KTCU22	Sep 2022	30,224	58.75	58.68	0.07 0.12 %	47,388	102.44 %	23,408	0.10 %	23,384	4.57 %	22,362	11.80 %	20,001
KTCM22	Jun 2022	30,218	58.75	58.56	0.19 0.32 %	192	-99.21 %	24,207	-2.91 %	24,933	-1.58 %	25,333	-0.83 %	25,544
PLANBM22X	Jun 2022	21,497	6.94	6.91	0.03 0.43 %	9,692	-64.35 %	27,190	-8.42 %	29,689	-1.66 %	30,189	-3.20 %	31,188

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*27-Jun-22	(+/-)	24-Jun-22	(+/-)	23-Jun-22	(+/-)	22-Jun-22	(+/-)	21-Jun-22	27-Jun-22	24-Jun-22	Change
JASU22	Sep 2022	3,008	259,425	0.58 %	257,925	32.33 %	194,917	-2.42 %	199,760	0.27 %	199,215	3.45	3.42	0.03 0.88 %
BLANDZ22	Dec 2022	2,000	174,196	1.16 %	172,196	0.00 %	172,196	41.50 %	121,696	0.00 %	121,696	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	85,050	169,836	100.27 %	84,802	3.04 %	82,303	3.79 %	79,301	2.60 %	77,293	5.58	5.52	0.06 1.09 %
SIRIZ22	Dec 2022	36,000	82,212	51.65 %	54,212	1.88 %	53,212	163.27 %	20,212	0.00 %	20,212	0.99	0.99	0 0 %
BLANDU22	Sep 2022	6	81,540	0.01 %	81,534	2.53 %	79,524	1.96 %	77,992	-0.54 %	78,412	1.01	1.01	0 0 %
SIRIU22	Sep 2022	4,002	70,797	5.99 %	66,795	-17.28 %	80,752	0.25 %	80,552	0.04 %	80,519	1.02	1.01	0.01 0.99 %
SUPERU22	Sep 2022	8,223	63,466	12.41 %	56,461	0.02 %	56,448	0.00 %	56,448	0.09 %	56,399	0.79	0.78	0.01 1.28 %
TRUEU22	Sep 2022	10,837	59,350	-0.15 %	59,441	1.05 %	58,822	-1.65 %	59,809	-11.80 %	67,808	4.72	4.70	0.02 0.43 %
JASM22	Jun 2022	2,506	52,813	-2.77 %	54,318	-51.64 %	112,321	-0.46 %	112,845	-5.88 %	119,893	3.42	3.39	0.03 0.88 %
SIRIH23	Mar 2023	49,000	49,609	045.98 %	609	0.00 %	609	1.67 %	599	1.70 %	589	0.97	0.97	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	42.75	2.25	5.56
DELTA	336.00	13.00	4.02
TPIPL	1.56	0.05	3.31
KCE	62.75	1.75	2.87
BCPG	11.00	0.30	2.80
THCOM	9.25	0.25	2.78
RS	15.50	0.40	2.65
IRPC	3.24	0.08	2.53
STPI	4.06	0.10	2.53
TOP	51.00	1.25	2.51

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.78	-0.14	-4.79
GFPT	17.50	-0.40	-2.23
QH	2.10	-0.04	-1.87
MAJOR	21.50	-0.40	-1.83
BLA	41.25	-0.75	-1.79
TQM	48.50	-0.75	-1.52
MINT	33.50	-0.50	-1.47
KEX	23.50	-0.30	-1.26
CENTEL	42.75	-0.50	-1.16
BEM	8.70	-0.10	-1.14

## 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
27/06/2022	350,851	335,443	15,408	38,516	39,920	-1,404	94,940	108,944	-14,004	484,307	537,030

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/06/2022	19,803	16,795	3,008	5,555	3,592	1,963	17,047	22,018	-4,971	42,405	55,993

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/06/2022	272	176	96	4,947	6,284	-1,337	21,149	19,908	1,241	26,368	181,700