

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jun-22	28-Jun-22	Change	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	(+/-)	24-Jun-22	(+/-)	23-Jun-22
S50N22	Jul 2022	957.40	960.40	-3 -0.31 %	647	2.05 %	634	16.97 %	542	47.28 %	368	0.55 %	366
S50Q22	Aug 2022	955.40	958.50	-3.1 -0.32 %	85	2.41 %	83	-1.19 %	84	16.67 %	72	4.35 %	69
S50U22	Sep 2022	952.40	956.90	-4.5 -0.47 %	329,784	-2.27 %	337,451	26.50 %	266,770	77.24 %	150,515	30.37 %	115,454
S50Z22	Dec 2022	951.20	955.70	-4.5 -0.47 %	39,342	4.54 %	37,632	6.32 %	35,394	6.20 %	33,329	3.32 %	32,257
S50H23	Mar 2023	947.20	951.70	-4.5 -0.47 %	9,581	2.51 %	9,346	7.90 %	8,662	3.27 %	8,388	5.34 %	7,963
S50M23	Jun 2023	944.10	949.30	-5.2 -0.55 %	229	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jun-22	28-Jun-22	Change	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	(+/-)	24-Jun-22	(+/-)	23-Jun-22
RSM23	Jun 2023	36,450	15.26	15.48	-0.22 -1.42 %	36,450	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
CPFZ22	Dec 2022	30,201	26.33	26.17	0.16 0.61 %	39,760	307.42 %	9,759	4.29 %	9,358	0.01 %	9,357	0.01 %	9,356
JASU22	Sep 2022	20,056	3.51	3.50	0.01 0.29 %	300,994	3.81 %	289,942	11.76 %	259,425	0.58 %	257,925	32.33 %	194,917
WHAU22	Sep 2022	17,776	3.10	3.14	-0.04 -1.27 %	24,311	36.24 %	17,844	0.55 %	17,747	6.24 %	16,704	-2.88 %	17,199
SIRIZ22	Dec 2022	10,000	1.02	1.00	0.02 2.00 %	92,212	12.16 %	82,212	0.00 %	82,212	51.65 %	54,212	1.88 %	53,212
ITDH23	Mar 2023	8,200	2.27	2.26	0.01 0.44 %	15,112	4.13 %	14,512	0.01 %	14,511	0.00 %	14,511	0.00 %	14,511
BLANDZ22	Dec 2022	6,501	1.03	1.03	0.00 0.00 %	180,697	3.73 %	174,196	0.00 %	174,196	1.16 %	172,196	0.00 %	172,196
RSH23	Mar 2023	6,230	15.30	15.52	-0.22 -1.42 %	10,150	-36.48 %	15,980	0.00 %	15,980	3.90 %	15,380	0.00 %	15,380
ITDU22	Sep 2022	5,672	2.26	2.23	0.03 1.35 %	14,737	5.75 %	13,936	81.91 %	7,661	24.41 %	6,158	1.75 %	6,052
SUPERU22	Sep 2022	5,260	0.77	0.79	-0.02 -2.53 %	72,737	7.80 %	67,477	6.32 %	63,466	12.41 %	56,461	0.02 %	56,448

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	(+/-)	24-Jun-22	(+/-)	23-Jun-22	29-Jun-22	28-Jun-22	Change
JASU22	Sep 2022	20,056	300,994	3.81 %	289,942	11.76 %	259,425	0.58 %	257,925	32.33 %	194,917	3.51	3.50	0.01 0.29 %
GUNKULU22	Sep 2022	2,087	181,903	1.13 %	179,878	5.91 %	169,836	100.27 %	84,802	3.04 %	82,303	5.71	5.75	-0.04 -0.7 %
BLANDZ22	Dec 2022	6,501	180,697	3.73 %	174,196	0.00 %	174,196	1.16 %	172,196	0.00 %	172,196	1.03	1.03	0 0 %
SIRIZ22	Dec 2022	10,000	92,212	12.16 %	82,212	0.00 %	82,212	51.65 %	54,212	1.88 %	53,212	1.02	1.00	0.02 2 %
TRUEU22	Sep 2022	1,570	89,443	1.77 %	87,891	48.09 %	59,350	-0.15 %	59,441	1.05 %	58,822	4.77	4.75	0.02 0.42 %
BLANDU22	Sep 2022	3,107	81,683	-3.53 %	84,671	3.84 %	81,540	0.01 %	81,534	2.53 %	79,524	1.03	1.03	0 0 %
SIRIU22	Sep 2022	290	73,175	0.28 %	72,971	3.07 %	70,797	5.99 %	66,795	-17.28 %	80,752	1.03	1.03	0 0 %
SUPERU22	Sep 2022	5,260	72,737	7.80 %	67,477	6.32 %	63,466	12.41 %	56,461	0.02 %	56,448	0.77	0.79	-0.02 -2.5 %
TTBU22	Sep 2022	2,408	51,467	4.90 %	49,065	15.26 %	42,568	6.25 %	40,065	6.12 %	37,755	1.26	1.25	0.01 0.8 %
SIRIH23	Mar 2023	10	49,619	0.02 %	49,609	0.00 %	49,609	045.98 %	609	0.00 %	609	1.01	0.98	0.03 3.06 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	69.75	1.25	1.82
ITD	2.26	0.04	1.80
ESSO	11.60	0.20	1.75
BEAUTY	1.33	0.02	1.53
KEX	24.00	0.30	1.27
PSL	19.20	0.20	1.05
AP	10.00	0.10	1.01
CPF	26.50	0.25	0.95
TVO	31.50	0.25	0.80
BANPU	12.60	0.10	0.80

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	60.00	-2.00	-3.23
COM7	30.25	-1.00	-3.20
VNG	7.65	-0.25	-3.16
TTA	9.00	-0.25	-2.70
SUPER	0.75	-0.02	-2.60
ADVANC	199.00	-5.00	-2.45
BLA	40.25	-1.00	-2.42
PLANB	6.80	-0.15	-2.16
BGRIM	35.25	-0.75	-2.08
EPG	9.50	-0.20	-2.06

## 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
29/06/2022	103,652	101,811	1,841	33,452	37,009	-3,557	100,993	99,277	1,716	238,097	411,740

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2022	17,466	22,816	-5,350	5,286	3,868	1,418	25,017	21,085	3,932	47,769	55,593

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2022	225	1,116	-891	10,053	9,434	619	27,459	27,187	272	37,737	176,514