

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jun-22	29-Jun-22	Change	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	(+/-)	24-Jun-22
S50N22	Jul 2022	943.00	957.40	-14.4 -1.5 %	887	37.09 %	647	2.05 %	634	16.97 %	542	47.28 %	368
S50Q22	Aug 2022	941.30	955.40	-14.1 -1.48 %	88	3.53 %	85	2.41 %	83	-1.19 %	84	16.67 %	72
S50U22	Sep 2022	939.60	952.40	-12.8 -1.34 %	355,676	7.85 %	329,784	-2.27 %	337,451	26.50 %	266,770	77.24 %	150,515
S50Z22	Dec 2022	938.90	951.20	-12.3 -1.29 %	46,302	17.69 %	39,342	4.54 %	37,632	6.32 %	35,394	6.20 %	33,329
S50H23	Mar 2023	935.30	947.20	-11.9 -1.26 %	10,497	9.56 %	9,581	2.51 %	9,346	7.90 %	8,662	3.27 %	8,388
S50M23	Jun 2023	931.20	944.10	-12.9 -1.37 %	736	221.40 %	229	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								
			30-Jun-22	29-Jun-22	Change	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	(+/-)	24-Jun-22
TRUEU22	Sep 2022	34,068	4.61	4.77	-0.16 -3.35 %	78,485	-12.25 %	89,443	1.77 %	87,891	48.09 %	59,350	-0.15 %	59,441
SUPERH23	Mar 2023	15,000	0.77	0.77	0.00 0.00 %	39,020	62.45 %	24,020	0.00 %	24,020	0.00 %	24,020	4.34 %	23,020
JASU22	Sep 2022	12,152	3.48	3.51	-0.03 -0.85 %	303,996	1.00 %	300,994	3.81 %	289,942	11.76 %	259,425	0.58 %	257,925
AAVU22X	Sep 2022	3,542	2.85	2.92	-0.07 -2.40 %	8,218	75.04 %	4,695	27.44 %	3,684	-44.30 %	6,614	70.29 %	3,884
CPALLU22	Sep 2022	3,037	61.00	61.50	-0.50 -0.81 %	5,442	6.96 %	5,088	-21.01 %	6,441	-12.07 %	7,325	-2.59 %	7,520
SUPERZ22	Dec 2022	3,000	0.77	0.77	0.00 0.00 %	46,020	6.97 %	43,020	4.88 %	41,020	0.00 %	41,020	2.50 %	40,020
JASZ22	Dec 2022	2,507	3.49	3.52	-0.03 -0.85 %	45,586	1.12 %	45,080	8.68 %	41,480	2.47 %	40,480	1.25 %	39,980
BCHU22	Sep 2022	2,315	18.51	18.80	-0.29 -1.54 %	10,331	17.04 %	8,827	0.00 %	8,827	0.00 %	8,827	11.58 %	7,911
COM7H23	Mar 2023	2,220	29.42	30.17	-0.75 -2.49 %	6,271	-24.36 %	8,291	1.23 %	8,190	12.35 %	7,290	-1.35 %	7,390
HMPROU22	Sep 2022	2,098	12.70	13.03	-0.33 -2.53 %	11,195	20.40 %	9,298	6.38 %	8,740	1.40 %	8,619	2.45 %	8,413

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	(+/-)	24-Jun-22	30-Jun-22	29-Jun-22	Change
JASU22	Sep 2022	12,152	303,996	1.00 %	300,994	3.81 %	289,942	11.76 %	259,425	0.58 %	257,925	3.48	3.51	-0.03 -0.9 %
GUNKULU22	Sep 2022	1,184	182,493	0.32 %	181,903	1.13 %	179,878	5.91 %	169,836	100.27 %	84,802	5.55	5.71	-0.2 -2.8 %
BLANDZ22	Dec 2022	6	180,703	0.00 %	180,697	3.73 %	174,196	0.00 %	174,196	1.16 %	172,196	1.03	1.03	0 0 %
SIRIZ22	Dec 2022	1,002	93,214	1.09 %	92,212	12.16 %	82,212	0.00 %	82,212	51.65 %	54,212	1.00	1.02	-0.02 -2 %
BLANDU22	Sep 2022	732	82,141	0.56 %	81,683	-3.53 %	84,671	3.84 %	81,540	0.01 %	81,534	1.03	1.03	0 0 %
TRUEU22	Sep 2022	34,068	78,485	-12.25 %	89,443	1.77 %	87,891	48.09 %	59,350	-0.15 %	59,441	4.61	4.77	-0.2 -3.4 %
SIRIU22	Sep 2022	308	73,470	0.40 %	73,175	0.28 %	72,971	3.07 %	70,797	5.99 %	66,795	1.01	1.03	-0.02 -1.9 %
SUPERU22	Sep 2022	194	72,926	0.26 %	72,737	7.80 %	67,477	6.32 %	63,466	12.41 %	56,461	0.77	0.77	0 0 %
TTBU22	Sep 2022	1,515	52,890	2.76 %	51,467	4.90 %	49,065	15.26 %	42,568	6.25 %	40,065	1.23	1.26	-0.03 -2.4 %
SIRIH23	Mar 2023	0	49,619	0.00 %	49,619	0.02 %	49,609	0.00 %	49,609	045.98 %	609	0.99	1.01	-0.02 -2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	16.30	0.60	3.82
TQM	49.50	1.50	3.13
RATCH	38.25	1.00	2.68
TOA	29.25	0.75	2.63
MAJOR	22.00	0.50	2.33
BEAUTY	1.34	0.01	0.75
CENDEL	44.00	0.25	0.57
SCB	104.00	0.50	0.48
M	52.25	0.25	0.48
SCGP	55.50	0.25	0.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	22.70	-1.30	-5.42
PSL	18.40	-0.80	-4.17
JMT	73.25	-3.00	-3.93
TRUE	4.60	-0.18	-3.77
PLANB	6.55	-0.25	-3.68
HANA	40.75	-1.50	-3.55
STGT	16.30	-0.60	-3.55
HMPRO	12.70	-0.40	-3.05
PTT	34.00	-1.00	-2.86
OR	25.50	-0.75	-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
30/06/2022	96,389	103,574	-7,185	50,926	42,721	8,205	131,346	132,366	-1,020	278,661	414,186

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2022	24,802	28,613	-3,811	6,378	5,019	1,359	26,343	23,891	2,452	57,523	43,686

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2022	10	119	-109	12,800	5,798	7,002	18,721	25,614	-6,893	31,531	124,167