

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Jul-22	30-Jun-22	Change	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22
S50N22	Jul 2022	947.50	943.00	4.5 0.48 %	923	4.06 %	887	37.09 %	647	2.05 %	634	16.97 %	542
S50Q22	Aug 2022	947.00	941.30	5.7 0.61 %	89	1.14 %	88	3.53 %	85	2.41 %	83	-1.19 %	84
S50U22	Sep 2022	944.80	939.60	5.2 0.55 %	351,440	-1.19 %	355,676	7.85 %	329,784	-2.27 %	337,451	26.50 %	266,770
S50Z22	Dec 2022	943.90	938.90	5 0.53 %	46,186	-0.25 %	46,302	17.69 %	39,342	4.54 %	37,632	6.32 %	35,394
S50H23	Mar 2023	939.90	935.30	4.6 0.49 %	10,488	-0.09 %	10,497	9.56 %	9,581	2.51 %	9,346	7.90 %	8,662
S50M23	Jun 2023	935.50	931.20	4.3 0.46 %	1,029	39.81 %	736	221.40 %	229	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Jul-22	30-Jun-22	Change	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22
KTBM23	Jun 2023	17,200	15.44	15.35	0.09 0.59 %	600	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
TRUEU22	Sep 2022	14,145	4.64	4.61	0.03 0.65 %	69,437	-11.53 %	78,485	-12.25 %	89,443	1.77 %	87,891	48.09 %	59,350
TUU22	Sep 2022	7,162	16.57	17.10	-0.53 -3.10 %	14,756	-16.19 %	17,607	6.07 %	16,600	0.97 %	16,440	21.78 %	13,500
ITDH23	Mar 2023	7,000	2.19	2.21	-0.02 -0.90 %	22,111	46.32 %	15,111	-0.01 %	15,112	4.13 %	14,512	0.01 %	14,511
GUNKULU22	Sep 2022	6,031	5.64	5.55	0.09 1.62 %	188,491	3.29 %	182,493	0.32 %	181,903	1.13 %	179,878	5.91 %	169,836
JASU22	Sep 2022	5,685	3.62	3.48	0.14 4.02 %	305,501	0.50 %	303,996	1.00 %	300,994	3.81 %	289,942	11.76 %	259,425
KTBH23	Mar 2023	4,000	15.51	15.41	0.10 0.65 %	1,529	-56.67 %	3,529	0.00 %	3,529	0.00 %	3,529	0.00 %	3,529
SUPERU22	Sep 2022	3,220	0.76	0.77	-0.01 -1.30 %	69,746	-4.36 %	72,926	0.26 %	72,737	7.80 %	67,477	6.32 %	63,466
TRUEZ22	Dec 2022	3,000	4.64	4.61	0.03 0.65 %	7,615	-28.26 %	10,615	-4.50 %	11,115	21.94 %	9,115	51.54 %	6,015
TTBU22	Sep 2022	2,777	1.23	1.23	0.00 0.00 %	53,650	1.44 %	52,890	2.76 %	51,467	4.90 %	49,065	15.26 %	42,568

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	(+/-)	27-Jun-22	01-Jul-22	30-Jun-22	Change
JASU22	Sep 2022	5,685	305,501	0.50 %	303,996	1.00 %	300,994	3.81 %	289,942	11.76 %	259,425	3.62	3.48	0.14 4.02 %
GUNKULU22	Sep 2022	6,031	188,491	3.29 %	182,493	0.32 %	181,903	1.13 %	179,878	5.91 %	169,836	5.64	5.55	0.09 1.62 %
BLANDZ22	Dec 2022	0	180,703	0.00 %	180,703	0.00 %	180,697	3.73 %	174,196	0.00 %	174,196	1.03	1.03	0 0 %
SIRIZ22	Dec 2022	0	93,214	0.00 %	93,214	1.09 %	92,212	12.16 %	82,212	0.00 %	82,212	1.00	1.00	0 0 %
BLANDU22	Sep 2022	722	82,762	0.76 %	82,141	0.56 %	81,683	-3.53 %	84,671	3.84 %	81,540	1.03	1.03	0 0 %
SIRIU22	Sep 2022	100	73,568	0.13 %	73,470	0.40 %	73,175	0.28 %	72,971	3.07 %	70,797	1.01	1.01	0 0 %
SUPERU22	Sep 2022	3,220	69,746	-4.36 %	72,926	0.26 %	72,737	7.80 %	67,477	6.32 %	63,466	0.76	0.77	-0.01 -1.3 %
TRUEU22	Sep 2022	14,145	69,437	-11.53 %	78,485	-12.25 %	89,443	1.77 %	87,891	48.09 %	59,350	4.64	4.61	0.03 0.65 %
TTBU22	Sep 2022	2,777	53,650	1.44 %	52,890	2.76 %	51,467	4.90 %	49,065	15.26 %	42,568	1.23	1.23	0 0 %
SIRIH23	Mar 2023	50	49,669	0.10 %	49,619	0.00 %	49,619	0.02 %	49,609	0.00 %	49,609	1.01	0.99	0.02 2.02 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.40	0.40	8.00
MBK	17.40	1.10	6.75
JAS	3.60	0.16	4.65
CPALL	62.25	2.25	3.75
BGRIM	36.00	1.00	2.86
GPSC	66.25	1.75	2.71
GFPT	17.50	0.40	2.34
PSL	18.80	0.40	2.17
JMT	74.75	1.50	2.05
KKP	63.25	1.25	2.02

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	48.75	-1.75	-3.47
COM7	29.00	-1.00	-3.33
GLOBAL	17.80	-0.60	-3.26
STGT	15.80	-0.50	-3.07
TU	16.60	-0.50	-2.92
IVL	46.00	-1.00	-2.13
RATCH	37.50	-0.75	-1.96
ESSO	11.40	-0.20	-1.72
BANPU	12.40	-0.20	-1.59
AEONTS	170.00	-2.50	-1.45

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
01/07/2022	78,442	59,652	18,790	29,891	31,551	-1,660	86,785	103,915	-17,130	195,118	410,155

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2022	33,206	37,974	-4,768	5,550	6,153	-603	37,115	31,744	5,371	75,871	47,214

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2022	10	120	-110	21,791	3,887	17,904	28,270	46,064	-17,794	50,071	141,832