

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Jul-22	01-Jul-22	Change	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22
S50N22	Jul 2022	945.70	947.50	-1.8 -0.19 %	1,017	10.18 %	923	4.06 %	887	37.09 %	647	2.05 %	634
S50Q22	Aug 2022	944.10	947.00	-2.9 -0.31 %	90	1.12 %	89	1.14 %	88	3.53 %	85	2.41 %	83
S50U22	Sep 2022	941.30	944.80	-3.5 -0.37 %	358,333	1.96 %	351,440	-1.19 %	355,676	7.85 %	329,784	-2.27 %	337,451
S50Z22	Dec 2022	940.50	943.90	-3.4 -0.36 %	47,296	2.40 %	46,186	-0.25 %	46,302	17.69 %	39,342	4.54 %	37,632
S50H23	Mar 2023	936.40	939.90	-3.5 -0.37 %	10,515	0.26 %	10,488	-0.09 %	10,497	9.56 %	9,581	2.51 %	9,346
S50M23	Jun 2023	932.00	935.50	-3.5 -0.37 %	1,146	11.37 %	1,029	39.81 %	736	221.40 %	229	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jul-22	01-Jul-22	Change	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22
JASU22	Sep 2022	58,171	3.16	3.62	-0.46 12.71 %	268,287	-12.18 %	305,501	0.50 %	303,996	1.00 %	300,994	3.81 %	289,942
JASZ22	Dec 2022	23,645	3.14	3.44	-0.30 -8.72 %	35,027	-23.16 %	45,587	0.00 %	45,586	1.12 %	45,080	8.68 %	41,480
KTBM23	Jun 2023	12,800	15.32	15.44	-0.12 -0.78 %	7,000	066.67 %	600	0.00 %	0	0.00 %	0	0.00 %	0
TUU22	Sep 2022	6,094	15.52	16.57	-1.05 -6.34 %	12,524	-15.13 %	14,756	-16.19 %	17,607	6.07 %	16,600	0.97 %	16,440
TRUEU22	Sep 2022	4,578	4.65	4.64	0.01 0.22 %	66,917	-3.63 %	69,437	-11.53 %	78,485	-12.25 %	89,443	1.77 %	87,891
SUPERU22	Sep 2022	3,045	0.76	0.76	0.00 0.00 %	66,990	-3.95 %	69,746	-4.36 %	72,926	0.26 %	72,737	7.80 %	67,477
GUNKULU22	Sep 2022	3,027	5.65	5.64	0.01 0.18 %	191,506	1.60 %	188,491	3.29 %	182,493	0.32 %	181,903	1.13 %	179,878
WHAU22	Sep 2022	2,919	3.07	3.08	-0.01 -0.32 %	25,821	1.15 %	25,527	0.67 %	25,357	4.30 %	24,311	36.24 %	17,844
CHGU22	Sep 2022	2,519	3.80	3.77	0.03 0.80 %	3,607	-21.55 %	4,598	-9.81 %	5,098	24.43 %	4,097	13.90 %	3,597
TTBU22	Sep 2022	2,225	1.22	1.23	-0.01 -0.81 %	53,537	-0.21 %	53,650	1.44 %	52,890	2.76 %	51,467	4.90 %	49,065

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	(+/-)	28-Jun-22	04-Jul-22	01-Jul-22	Change
JASU22	Sep 2022	58,171	268,287	-12.18 %	305,501	0.50 %	303,996	1.00 %	300,994	3.81 %	289,942	3.16	3.62	-0.5 -13 %
GUNKULU22	Sep 2022	3,027	191,506	1.60 %	188,491	3.29 %	182,493	0.32 %	181,903	1.13 %	179,878	5.65	5.64	0.01 0.18 %
BLANDZ22	Dec 2022	0	180,703	0.00 %	180,703	0.00 %	180,703	0.00 %	180,697	3.73 %	174,196	1.02	1.03	-0.01 -1 %
SIRIZ22	Dec 2022	1	93,215	0.00 %	93,214	0.00 %	93,214	1.09 %	92,212	12.16 %	82,212	1.00	1.00	0 0 %
BLANDU22	Sep 2022	1,033	83,768	1.22 %	82,762	0.76 %	82,141	0.56 %	81,683	-3.53 %	84,671	1.02	1.03	-0.01 -1 %
SIRIU22	Sep 2022	68	73,576	0.01 %	73,568	0.13 %	73,470	0.40 %	73,175	0.28 %	72,971	1.01	1.01	0 0 %
SUPERU22	Sep 2022	3,045	66,990	-3.95 %	69,746	-4.36 %	72,926	0.26 %	72,737	7.80 %	67,477	0.76	0.76	0 0 %
TRUEU22	Sep 2022	4,578	66,917	-3.63 %	69,437	-11.53 %	78,485	-12.25 %	89,443	1.77 %	87,891	4.65	4.64	0.01 0.22 %
TTBU22	Sep 2022	2,225	53,537	-0.21 %	53,650	1.44 %	52,890	2.76 %	51,467	4.90 %	49,065	1.22	1.23	-0.01 -0.8 %
KTCU22	Sep 2022	34	48,550	0.06 %	48,521	2.19 %	47,482	0.01 %	47,476	0.00 %	47,475	56.20	56.90	-0.7 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	11.80	0.40	3.51
BCH	19.30	0.50	2.66
CHG	3.80	0.08	2.15
CBG	110.50	2.00	1.84
ADVANC	200.00	2.50	1.27
CPF	26.25	0.25	0.96
GUNKUL	5.70	0.05	0.88
VGI	5.00	0.04	0.81
BAY	32.50	0.25	0.78
INTUCH	69.25	0.50	0.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.12	-0.48	-13.33
KCE	56.50	-4.25	-7.00
TU	15.50	-1.10	-6.63
STA	19.80	-1.30	-6.16
HANA	38.25	-2.50	-6.13
PSL	17.80	-1.00	-5.32
PLANB	6.25	-0.30	-4.58
TTA	8.60	-0.35	-3.91
BLA	38.75	-1.50	-3.73
ITD	2.10	-0.08	-3.67

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
04/07/2022	84,201	81,876	2,325	38,606	40,875	-2,269	117,365	117,421	-56	240,172	418,397

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/07/2022	40,462	35,179	5,283	9,029	6,480	2,549	28,352	36,184	-7,832	77,843	45,306

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/07/2022	5	35	-30	10,742	5,998	4,744	17,970	22,684	-4,714	28,717	152,288