

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Jul-22	04-Jul-22	Change	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22
S50N22	Jul 2022	938.90	945.70	-6.8 -0.72 %	784	-22.91 %	1,017	10.18 %	923	4.06 %	887	37.09 %	647
S50Q22	Aug 2022	937.50	944.10	-6.6 -0.7 %	103	14.44 %	90	1.12 %	89	1.14 %	88	3.53 %	85
S50U22	Sep 2022	934.60	941.30	-6.7 -0.71 %	377,082	5.23 %	358,333	1.96 %	351,440	-1.19 %	355,676	7.85 %	329,784
S50Z22	Dec 2022	934.00	940.50	-6.5 -0.69 %	48,399	2.33 %	47,296	2.40 %	46,186	-0.25 %	46,302	17.69 %	39,342
S50H23	Mar 2023	930.30	936.40	-6.1 -0.65 %	11,101	5.57 %	10,515	0.26 %	10,488	-0.09 %	10,497	9.56 %	9,581
S50M23	Jun 2023	925.40	932.00	-6.6 -0.71 %	1,418	23.73 %	1,146	11.37 %	1,029	39.81 %	736	221.40 %	229

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jul-22	04-Jul-22	Change	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22
TRUEU22	Sep 2022	19,715	4.55	4.65	-0.10 -2.15 %	52,533	-21.50 %	66,917	-3.63 %	69,437	-11.53 %	78,485	-12.25 %	89,443
JASU22	Sep 2022	16,629	3.06	3.16	-0.10 -3.16 %	260,447	-2.92 %	268,287	-12.18 %	305,501	0.50 %	303,996	1.00 %	300,994
GUNKULU22	Sep 2022	14,719	5.40	5.65	-0.25 -4.42 %	184,061	-3.89 %	191,506	1.60 %	188,491	3.29 %	182,493	0.32 %	181,903
WHAU22	Sep 2022	10,507	2.95	3.07	-0.12 -3.91 %	26,092	1.05 %	25,821	1.15 %	25,527	0.67 %	25,357	4.30 %	24,311
BDMSU22	Sep 2022	8,017	25.35	25.15	0.20 0.80 %	6,076	-54.50 %	13,355	-3.59 %	13,853	-1.42 %	14,053	-2.66 %	14,437
CBGU22	Sep 2022	7,943	108.00	110.10	-2.10 -1.91 %	8,116	-29.06 %	11,441	-5.45 %	12,101	0.57 %	12,033	-0.15 %	12,051
JASZ22	Dec 2022	7,074	3.01	3.14	-0.13 -4.14 %	28,087	-19.81 %	35,027	-23.16 %	45,587	0.00 %	45,586	1.12 %	45,080
ITDU22	Sep 2022	4,317	2.03	2.12	-0.09 -4.25 %	12,673	-15.96 %	15,080	-4.69 %	15,822	4.30 %	15,169	2.93 %	14,737
JMTU22X	Sep 2022	4,269	69.50	73.00	-3.50 -4.79 %	14,489	1.24 %	14,312	0.68 %	14,216	-3.45 %	14,724	11.14 %	13,248
KTCU22	Sep 2022	4,264	54.18	56.20	-2.02 -3.59 %	52,483	8.10 %	48,550	0.06 %	48,521	2.19 %	47,482	0.01 %	47,476

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	(+/-)	29-Jun-22	05-Jul-22	04-Jul-22	Change
JASU22	Sep 2022	16,629	260,447	-2.92 %	268,287	-12.18 %	305,501	0.50 %	303,996	1.00 %	300,994	3.06	3.16	-0.1 -3.2 %
GUNKULU22	Sep 2022	14,719	184,061	-3.89 %	191,506	1.60 %	188,491	3.29 %	182,493	0.32 %	181,903	5.40	5.65	-0.3 -4.4 %
BLANDZ22	Dec 2022	0	180,703	0.00 %	180,703	0.00 %	180,703	0.00 %	180,703	0.00 %	180,697	1.01	1.02	-0.01 -1 %
SIRIZ22	Dec 2022	4,001	97,216	4.29 %	93,215	0.00 %	93,214	0.00 %	93,214	1.09 %	92,212	0.98	1.00	-0.02 -2 %
BLANDU22	Sep 2022	573	83,339	-0.51 %	83,768	1.22 %	82,762	0.76 %	82,141	0.56 %	81,683	1.01	1.02	-0.01 -1 %
SUPERU22	Sep 2022	3,119	64,065	-4.37 %	66,990	-3.95 %	69,746	-4.36 %	72,926	0.26 %	72,737	0.72	0.76	-0.04 -5.3 %
TRUEU22	Sep 2022	19,715	52,533	-21.50 %	66,917	-3.63 %	69,437	-11.53 %	78,485	-12.25 %	89,443	4.55	4.65	-0.1 -2.2 %
KTCU22	Sep 2022	4,264	52,483	8.10 %	48,550	0.06 %	48,521	2.19 %	47,482	0.01 %	47,476	54.18	56.20	-2.0 -3.6 %
TTBU22	Sep 2022	3,516	51,407	-3.98 %	53,537	-0.21 %	53,650	1.44 %	52,890	2.76 %	51,467	1.20	1.22	-0.02 -1.6 %
SUPERZ22	Dec 2022	100	46,100	0.17 %	46,022	0.00 %	46,020	0.00 %	46,020	6.97 %	43,020	0.68	0.76	-0.08 -11 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	16.80	1.30	8.39
BCH	20.40	1.10	5.70
STA	20.40	0.60	3.03
BDMS	25.75	0.75	3.00
PTTEP	163.00	4.00	2.52
BANPU	12.50	0.30	2.46
CHG	3.88	0.08	2.11
ADVANC	203.00	3.00	1.50
BH	183.50	2.50	1.38
MEGA	47.75	0.50	1.06

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	69.00	-5.25	-7.07
GUNKUL	5.35	-0.35	-6.14
GFPT	16.50	-0.90	-5.17
MAJOR	20.50	-1.10	-5.09
KTC	53.75	-2.75	-4.87
TTCL	5.00	-0.25	-4.76
THANI	3.70	-0.18	-4.64
CKP	5.45	-0.25	-4.39
COM7	27.50	-1.25	-4.35
MTC	40.75	-1.75	-4.12

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
05/07/2022	86,425	75,354	11,071	43,291	39,158	4,133	129,774	144,978	-15,204	259,490	438,887

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2022	8,922	10,029	-1,107	2,063	2,925	-862	10,302	8,333	1,969	21,287	45,203

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2022	218	48	170	9,358	12,507	-3,149	22,169	19,190	2,979	31,745	157,623