

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Jul-22	05-Jul-22	Change	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22
S50N22	Jul 2022	940.60	938.90	1.7 0.18 %	803	2.42 %	784	-22.91 %	1,017	10.18 %	923	4.06 %	887
S50Q22	Aug 2022	938.40	937.50	0.9 0.1 %	100	-2.91 %	103	14.44 %	90	1.12 %	89	1.14 %	88
S50U22	Sep 2022	937.70	934.60	3.1 0.33 %	378,857	0.47 %	377,082	5.23 %	358,333	1.96 %	351,440	-1.19 %	355,676
S50Z22	Dec 2022	937.20	934.00	3.2 0.34 %	48,794	0.82 %	48,399	2.33 %	47,296	2.40 %	46,186	-0.25 %	46,302
S50H23	Mar 2023	933.20	930.30	2.9 0.31 %	11,270	1.52 %	11,101	5.57 %	10,515	0.26 %	10,488	-0.09 %	10,497
S50M23	Jun 2023	927.60	925.40	2.2 0.24 %	1,781	25.60 %	1,418	23.73 %	1,146	11.37 %	1,029	39.81 %	736

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Jul-22	05-Jul-22	Change	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22
JASU22	Sep 2022	155,565	2.68	3.06	-0.38 12.42 %	136,606	-47.55 %	260,447	-2.92 %	268,287	-12.18 %	305,501	0.50 %	303,996
JASZ22	Dec 2022	24,630	2.67	3.01	-0.34 11.30 %	19,663	-29.99 %	28,087	-19.81 %	35,027	-23.16 %	45,587	0.00 %	45,586
SUPERU22	Sep 2022	16,110	0.73	0.72	0.01 1.39 %	48,042	-25.01 %	64,065	-4.37 %	66,990	-3.95 %	69,746	-4.36 %	72,926
SUPERZ22	Dec 2022	13,100	0.73	0.68	0.05 7.35 %	33,200	-27.98 %	46,100	0.17 %	46,022	0.00 %	46,020	0.00 %	46,020
SUPERH23	Mar 2023	13,000	0.73	0.72	0.01 1.39 %	24,020	-31.41 %	35,020	-10.25 %	39,020	0.00 %	39,020	0.00 %	39,020
WHAU22	Sep 2022	9,338	2.93	2.95	-0.02 -0.68 %	31,996	22.63 %	26,092	1.05 %	25,821	1.15 %	25,527	0.67 %	25,357
ITDU22	Sep 2022	5,685	2.03	2.03	0.00 0.00 %	9,235	-27.13 %	12,673	-15.96 %	15,080	-4.69 %	15,822	4.30 %	15,169
IRPCU22	Sep 2022	5,664	3.12	3.15	-0.03 -0.95 %	10,223	5.03 %	9,733	5.89 %	9,192	12.40 %	8,178	-0.84 %	8,247
BANPUU22	Sep 2022	4,249	11.49	11.60	-0.11 -0.95 %	34,000	-4.64 %	35,655	-3.68 %	37,018	-0.03 %	37,029	4.67 %	35,376
BDMSU22	Sep 2022	3,020	25.94	25.35	0.59 2.33 %	3,882	-36.11 %	6,076	-54.50 %	13,355	-3.59 %	13,853	-1.42 %	14,053

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	(+/-)	30-Jun-22	06-Jul-22	05-Jul-22	Change
GUNKULU22	Sep 2022	1,161	185,111	0.57 %	184,061	-3.89 %	191,506	1.60 %	188,491	3.29 %	182,493	5.38	5.40	-0.02 -0.4 %
JASU22	Sep 2022	155,565	136,606	-47.55 %	260,447	-2.92 %	268,287	-12.18 %	305,501	0.50 %	303,996	2.68	3.06	-0.4 -12 %
SIRIZ22	Dec 2022	2,000	99,216	2.06 %	97,216	4.29 %	93,215	0.00 %	93,214	0.00 %	93,214	1.02	0.98	0.04 4.08 %
BLANDU22	Sep 2022	1,568	84,842	1.80 %	83,339	-0.51 %	83,768	1.22 %	82,762	0.76 %	82,141	1.01	1.01	0 0 %
TTBU22	Sep 2022	1,595	52,915	2.93 %	51,407	-3.98 %	53,537	-0.21 %	53,650	1.44 %	52,890	1.18	1.20	-0.02 -1.7 %
TRUEU22	Sep 2022	1,162	52,573	0.08 %	52,533	-21.50 %	66,917	-3.63 %	69,437	-11.53 %	78,485	4.52	4.55	-0.03 -0.7 %
KTCU22	Sep 2022	243	52,482	0.00 %	52,483	8.10 %	48,550	0.06 %	48,521	2.19 %	47,482	54.96	54.18	0.78 1.44 %
SUPERU22	Sep 2022	16,110	48,042	-25.01 %	64,065	-4.37 %	66,990	-3.95 %	69,746	-4.36 %	72,926	0.73	0.72	0.01 1.39 %
BEKU22	Sep 2022	89	43,154	0.19 %	43,073	0.02 %	43,066	-1.14 %	43,564	0.02 %	43,554	13.34	13.49	-0.2 -1.1 %
GUNKULZ22	Dec 2022	2,507	41,589	2.48 %	40,583	1.31 %	40,059	1.26 %	39,559	1.28 %	39,059	5.35	5.38	-0.03 -0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	24.00	1.50	6.67
BGRIM	36.50	1.50	4.29
PLANB	6.35	0.20	3.25
MINT	33.50	1.00	3.08
MTC	42.00	1.25	3.07
SIRI	1.02	0.03	3.03
BDMS	26.50	0.75	2.91
CPALL	62.00	1.75	2.90
SAWAD	47.25	1.25	2.72
TQM	48.00	1.00	2.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.64	-0.40	-13.16
PTTEP	155.50	-7.50	-4.60
BEC	12.90	-0.60	-4.44
AEONTS	157.50	-6.00	-3.67
ESSO	11.30	-0.40	-3.42
KCE	54.75	-1.50	-2.67
BANPU	12.20	-0.30	-2.40
TTA	8.20	-0.20	-2.38
EA	77.25	-1.75	-2.22
TTCL	4.90	-0.10	-2.00

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
06/07/2022	86,819	91,382	-4,563	44,741	45,763	-1,022	131,945	126,360	5,585	263,505	441,605

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/07/2022	32,195	47,085	-14,890	7,094	9,700	-2,606	41,804	24,308	17,496	81,093	60,627

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/07/2022	55	140	-85	13,879	12,171	1,708	32,226	33,849	-1,623	46,160	165,952