

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jul-22	06-Jul-22	Change	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22
S50N22	Jul 2022	953.00	940.60	12.4 1.32 %	781	-2.74 %	803	2.42 %	784	-22.91 %	1,017	10.18 %	923
S50Q22	Aug 2022	950.00	938.40	11.6 1.24 %	111	11.00 %	100	-2.91 %	103	14.44 %	90	1.12 %	89
S50U22	Sep 2022	949.40	937.70	11.7 1.25 %	379,990	0.30 %	378,857	0.47 %	377,082	5.23 %	358,333	1.96 %	351,440
S50Z22	Dec 2022	948.90	937.20	11.7 1.25 %	51,516	5.58 %	48,794	0.82 %	48,399	2.33 %	47,296	2.40 %	46,186
S50H23	Mar 2023	944.70	933.20	11.5 1.23 %	11,309	0.35 %	11,270	1.52 %	11,101	5.57 %	10,515	0.26 %	10,488
S50M23	Jun 2023	937.80	927.60	10.2 1.1 %	2,457	37.96 %	1,781	25.60 %	1,418	23.73 %	1,146	11.37 %	1,029

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jul-22	06-Jul-22	Change	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22
JASU22	Sep 2022	10,414	2.75	2.68	0.07 2.61 %	135,127	-1.08 %	136,606	-47.55 %	260,447	-2.92 %	268,287	-12.18 %	305,501
TTBH23	Mar 2023	8,000	1.18	1.17	0.01 0.85 %	15,010	-34.77 %	23,010	0.00 %	23,010	0.00 %	23,010	0.00 %	23,010
KTBZ22	Dec 2022	7,408	14.74	15.19	-0.45 -2.96 %	18,421	64.18 %	11,220	14.28 %	9,818	36.02 %	7,218	4.34 %	6,918
TRUEU22	Sep 2022	6,770	4.67	4.52	0.15 3.32 %	52,146	-0.81 %	52,573	0.08 %	52,533	-21.50 %	66,917	-3.63 %	69,437
IRPCU22	Sep 2022	5,566	3.21	3.12	0.09 2.88 %	9,740	-4.72 %	10,223	5.03 %	9,733	5.89 %	9,192	12.40 %	8,178
TTBU22	Sep 2022	4,878	1.19	1.18	0.01 0.85 %	54,543	3.08 %	52,915	2.93 %	51,407	-3.98 %	53,537	-0.21 %	53,650
CKPU22	Sep 2022	3,518	5.52	5.54	-0.02 -0.36 %	18,777	-2.62 %	19,282	-2.66 %	19,809	6.15 %	18,661	0.36 %	18,594
CBGU22	Sep 2022	3,328	113.30	109.20	4.10 3.75 %	5,139	-21.60 %	6,555	-19.23 %	8,116	-29.06 %	11,441	-5.45 %	12,101
SIRIU22	Sep 2022	3,257	1.02	1.03	-0.01 -0.97 %	76,659	4.07 %	73,658	0.01 %	73,650	0.10 %	73,576	0.01 %	73,568
CPFU22	Sep 2022	3,129	26.91	26.30	0.61 2.32 %	9,729	-15.59 %	11,526	0.07 %	11,518	-1.78 %	11,727	0.01 %	11,726

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	(+/-)	01-Jul-22	07-Jul-22	06-Jul-22	Change
GUNKULU22	Sep 2022	2,547	185,648	0.29 %	185,111	0.57 %	184,061	-3.89 %	191,506	1.60 %	188,491	5.48	5.38	0.1 1.86 %
JASU22	Sep 2022	10,414	135,127	-1.08 %	136,606	-47.55 %	260,447	-2.92 %	268,287	-12.18 %	305,501	2.75	2.68	0.07 2.61 %
SIRIZ22	Dec 2022	2	99,217	0.00 %	99,216	2.06 %	97,216	4.29 %	93,215	0.00 %	93,214	1.01	1.02	-0.01 -1 %
BLANDU22	Sep 2022	2,011	86,853	2.37 %	84,842	1.80 %	83,339	-0.51 %	83,768	1.22 %	82,762	1.02	1.01	0.01 0.99 %
SIRIU22	Sep 2022	3,257	76,659	4.07 %	73,658	0.01 %	73,650	0.10 %	73,576	0.01 %	73,568	1.02	1.03	-0.01 -1 %
TTBU22	Sep 2022	4,878	54,543	3.08 %	52,915	2.93 %	51,407	-3.98 %	53,537	-0.21 %	53,650	1.19	1.18	0.01 0.85 %
KTCU22	Sep 2022	267	52,501	0.04 %	52,482	0.00 %	52,483	8.10 %	48,550	0.06 %	48,521	55.49	54.96	0.53 0.96 %
TRUEU22	Sep 2022	6,770	52,146	-0.81 %	52,573	0.08 %	52,533	-21.50 %	66,917	-3.63 %	69,437	4.67	4.52	0.15 3.32 %
SUPERU22	Sep 2022	43	48,031	-0.02 %	48,042	-25.01 %	64,065	-4.37 %	66,990	-3.95 %	69,746	0.73	0.73	0 0 %
BECU22	Sep 2022	3	43,156	0.00 %	43,154	0.19 %	43,073	0.02 %	43,066	-1.14 %	43,564	13.00	13.34	-0.3 -2.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	26.00	2.00	8.33
ICHI	7.85	0.50	6.80
BLA	39.75	1.75	4.61
CPN	62.75	2.75	4.58
JAS	2.76	0.12	4.55
AEONTS	164.00	6.50	4.13
PRM	5.25	0.20	3.96
PTG	13.70	0.50	3.79
WHA	2.98	0.10	3.47
DTAC	45.25	1.50	3.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	14.70	-0.60	-3.92
SCGP	53.50	-1.00	-1.83
STGT	16.50	-0.20	-1.20
BEM	8.50	-0.10	-1.16
BBL	130.00	-1.50	-1.14
KBANK	146.00	-1.50	-1.02
SCB	99.00	-1.00	-1.00
SIRI	1.01	-0.01	-0.98
STA	20.30	-0.20	-0.98
BCH	20.30	-0.20	-0.98

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
07/07/2022	100,121	90,340	9,781	49,256	55,220	-5,964	126,888	130,705	-3,817	276,265	446,164

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2022	26,427	29,808	-3,381	7,017	5,969	1,048	26,210	23,877	2,333	59,654	64,095

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2022	42	129	-87	19,694	13,488	6,206	35,304	41,423	-6,119	55,040	165,158