

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jul-22	07-Jul-22	Change	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22
S50N22	Jul 2022	954.40	953.00	1.4 0.15 %	747	-4.35 %	781	-2.74 %	803	2.42 %	784	-22.91 %	1,017
S50Q22	Aug 2022	950.40	950.00	0.4 0.04 %	113	1.80 %	111	11.00 %	100	-2.91 %	103	14.44 %	90
S50U22	Sep 2022	950.10	949.40	0.7 0.07 %	380,909	0.24 %	379,990	0.30 %	378,857	0.47 %	377,082	5.23 %	358,333
S50Z22	Dec 2022	949.60	948.90	0.7 0.07 %	53,073	3.02 %	51,516	5.58 %	48,794	0.82 %	48,399	2.33 %	47,296
S50H23	Mar 2023	945.10	944.70	0.4 0.04 %	11,705	3.50 %	11,309	0.35 %	11,270	1.52 %	11,101	5.57 %	10,515
S50M23	Jun 2023	938.50	937.80	0.7 0.07 %	2,545	3.58 %	2,457	37.96 %	1,781	25.60 %	1,418	23.73 %	1,146

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jul-22	07-Jul-22	Change	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22
SM23	Jun 2023	14,000	1.93	1.95	-0.02 -1.03 %	14,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
JASH23	Mar 2023	13,001	2.69	2.77	-0.08 -2.89 %	9,551	274.40 %	2,551	-0.04 %	2,552	66.36 %	1,534	-41.45 %	2,620
SZ22	Dec 2022	13,000	1.92	1.94	-0.02 -1.03 %	24,901	-34.30 %	37,901	0.00 %	37,901	0.00 %	37,901	0.00 %	37,901
BANPUU22	Sep 2022	9,663	11.80	11.64	0.16 1.37 %	27,829	-17.73 %	33,828	-0.51 %	34,000	-4.64 %	35,655	-3.68 %	37,018
JASU22	Sep 2022	6,938	2.68	2.75	-0.07 -2.55 %	137,128	1.48 %	135,127	-1.08 %	136,606	-47.55 %	260,447	-2.92 %	268,287
TRUEU22	Sep 2022	6,657	4.70	4.67	0.03 0.64 %	54,536	4.58 %	52,146	-0.81 %	52,573	0.08 %	52,533	-21.50 %	66,917
JASZ22	Dec 2022	6,034	2.65	2.72	-0.07 -2.57 %	26,176	29.89 %	20,153	2.49 %	19,663	-29.99 %	28,087	-19.81 %	35,027
TTBH23	Mar 2023	6,000	1.17	1.18	-0.01 -0.85 %	9,010	-39.97 %	15,010	-34.77 %	23,010	0.00 %	23,010	0.00 %	23,010
TTBU22	Sep 2022	4,057	1.18	1.19	-0.01 -0.84 %	53,560	-1.80 %	54,543	3.08 %	52,915	2.93 %	51,407	-3.98 %	53,537
BCPGZ22	Dec 2022	2,003	10.59	10.70	-0.11 -1.03 %	12,174	-14.10 %	14,173	-0.68 %	14,270	-0.66 %	14,365	-1.97 %	14,653

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	(+/-)	04-Jul-22	08-Jul-22	07-Jul-22	Change
GUNKULU22	Sep 2022	504	186,146	0.27 %	185,648	0.29 %	185,111	0.57 %	184,061	-3.89 %	191,506	5.47	5.48	-0.01 -0.2 %
JASU22	Sep 2022	6,938	137,128	1.48 %	135,127	-1.08 %	136,606	-47.55 %	260,447	-2.92 %	268,287	2.68	2.75	-0.07 -2.6 %
SIRIZ22	Dec 2022	0	99,217	0.00 %	99,217	0.00 %	99,216	2.06 %	97,216	4.29 %	93,215	0.99	1.01	-0.02 -2 %
BLANDU22	Sep 2022	178	87,002	0.17 %	86,853	2.37 %	84,842	1.80 %	83,339	-0.51 %	83,768	1.01	1.02	-0.01 -1 %
SIRIU22	Sep 2022	350	77,009	0.46 %	76,659	4.07 %	73,658	0.01 %	73,650	0.10 %	73,576	1.00	1.02	-0.02 -2 %
TRUEU22	Sep 2022	6,657	54,536	4.58 %	52,146	-0.81 %	52,573	0.08 %	52,533	-21.50 %	66,917	4.70	4.67	0.03 0.64 %
TTBU22	Sep 2022	4,057	53,560	-1.80 %	54,543	3.08 %	52,915	2.93 %	51,407	-3.98 %	53,537	1.18	1.19	-0.01 -0.8 %
KTCU22	Sep 2022	21	52,481	-0.04 %	52,501	0.04 %	52,482	0.00 %	52,483	8.10 %	48,550	55.79	55.49	0.3 0.54 %
SUPERU22	Sep 2022	45	48,001	-0.06 %	48,031	-0.02 %	48,042	-25.01 %	64,065	-4.37 %	66,990	0.73	0.73	0 0 %
BECU22	Sep 2022	13	43,159	0.01 %	43,156	0.00 %	43,154	0.19 %	43,073	0.02 %	43,066	12.90	13.00	-0.1 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	70.00	2.25	3.32
IVL	46.25	1.25	2.78
BEM	8.65	0.15	1.76
PTTGC	45.50	0.75	1.68
BANPU	12.60	0.20	1.61
PTTEP	159.00	2.50	1.60
BAY	32.50	0.50	1.56
BPP	14.50	0.20	1.40
KTB	14.90	0.20	1.36
HANA	39.00	0.50	1.30

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	158.00	-6.00	-3.66
JAS	2.66	-0.10	-3.62
TTCL	4.94	-0.16	-3.14
ITD	1.94	-0.06	-3.00
CKP	5.40	-0.15	-2.70
MAJOR	20.30	-0.50	-2.40
EPG	9.10	-0.20	-2.15
KEX	25.50	-0.50	-1.92
BCPG	10.40	-0.20	-1.89
KBANK	143.50	-2.50	-1.71

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
08/07/2022	85,855	90,855	-5,000	39,120	38,311	809	104,561	100,370	4,191	229,536	449,092

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2022	14,903	17,310	-2,407	7,394	7,142	252	15,963	13,808	2,155	38,260	65,155

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2022	291	143	148	7,320	10,812	-3,492	32,962	29,618	3,344	40,573	162,395