

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Jul-22	08-Jul-22	Change	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	
S50N22	Jul 2022	954.30	954.40	-0.1 -0.01 %	738	-1.20 %	747	-4.35 %	781	-2.74 %	803	2.42 %	784	
S50Q22	Aug 2022	952.40	950.40	2 0.21 %	112	-0.88 %	113	1.80 %	111	11.00 %	100	-2.91 %	103	
S50U22	Sep 2022	949.60	950.10	-0.5 -0.05 %	381,306	0.10 %	380,909	0.24 %	379,990	0.30 %	378,857	0.47 %	377,082	
S50Z22	Dec 2022	949.20	949.60	-0.4 -0.04 %	54,626	2.93 %	53,073	3.02 %	51,516	5.58 %	48,794	0.82 %	48,399	
S50H23	Mar 2023	944.90	945.10	-0.2 -0.02 %	11,562	-1.22 %	11,705	3.50 %	11,309	0.35 %	11,270	1.52 %	11,101	
S50M23	Jun 2023	938.00	938.50	-0.5 -0.05 %	2,531	-0.55 %	2,545	3.58 %	2,457	37.96 %	1,781	25.60 %	1,418	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Jul-22	08-Jul-22	Change	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	
WHAU22	Sep 2022	4,061	3.05	3.01	0.04 1.33 %	32,885	4.83 %	31,371	1.63 %	30,868	-3.53 %	31,996	22.63 %	26,092	
RSZ22	Dec 2022	3,000	15.15	15.21	-0.06 -0.39 %	22,293	-6.30 %	23,793	-0.42 %	23,893	0.00 %	23,893	0.00 %	23,893	
GPSCU22	Sep 2022	2,611	67.16	65.20	1.96 3.01 %	5,263	-14.71 %	6,171	0.02 %	6,170	4.83 %	5,886	-1.87 %	5,998	
GUNKULU22	Sep 2022	2,506	5.47	5.47	0.00 0.00 %	186,650	0.27 %	186,146	0.27 %	185,648	0.29 %	185,111	0.57 %	184,061	
PTTU22	Sep 2022	2,267	33.96	33.95	0.01 0.03 %	7,738	41.05 %	5,486	-0.07 %	5,490	1.89 %	5,388	0.07 %	5,384	
BGRIMU22	Sep 2022	2,201	37.41	36.50	0.91 2.49 %	7,548	-12.71 %	8,647	1.30 %	8,536	1.31 %	8,426	-2.07 %	8,604	
TRUEU22	Sep 2022	2,177	4.72	4.70	0.02 0.43 %	54,536	0.00 %	54,536	4.58 %	52,146	-0.81 %	52,573	0.08 %	52,533	
PTGU22	Sep 2022	2,035	14.19	13.96	0.23 1.65 %	21,066	-3.90 %	21,922	1.38 %	21,623	2.61 %	21,073	0.11 %	21,050	
SPRCU22	Sep 2022	2,002	11.45	11.65	-0.20 -1.72 %	10,638	16.41 %	9,138	5.79 %	8,638	-0.02 %	8,640	-5.64 %	9,156	
BCHU22	Sep 2022	1,932	19.85	19.94	-0.09 -0.45 %	9,646	6.64 %	9,045	4.63 %	8,645	-2.25 %	8,844	-2.11 %	9,035	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	(+/-)	05-Jul-22	11-Jul-22	08-Jul-22	Change	
GUNKULU22	Sep 2022	2,506	186,650	0.27 %	186,146	0.27 %	185,648	0.29 %	185,111	0.57 %	184,061	5.47	5.47	0 0 %	
JASU22	Sep 2022	1,104	136,143	-0.72 %	137,128	1.48 %	135,127	-1.08 %	136,606	-47.55 %	260,447	2.69	2.68	0.01 0.37 %	
SIRIZ22	Dec 2022	1	99,218	0.00 %	99,217	0.00 %	99,217	0.00 %	99,216	2.06 %	97,216	1.00	0.99	0.01 1.01 %	
BLANDU22	Sep 2022	1,829	87,831	0.95 %	87,002	0.17 %	86,853	2.37 %	84,842	1.80 %	83,339	1.00	1.01	-0.01 -1 %	
SIRIU22	Sep 2022	859	77,385	0.49 %	77,009	0.46 %	76,659	4.07 %	73,658	0.01 %	73,650	1.01	1.00	0.01 1 %	
TRUEU22	Sep 2022	2,177	54,536	0.00 %	54,536	4.58 %	52,146	-0.81 %	52,573	0.08 %	52,533	4.72	4.70	0.02 0.43 %	
TTBU22	Sep 2022	1,219	53,619	0.11 %	53,560	-1.80 %	54,543	3.08 %	52,915	2.93 %	51,407	1.19	1.18	0.01 0.85 %	
KTCU22	Sep 2022	158	52,489	0.02 %	52,481	-0.04 %	52,501	0.04 %	52,482	0.00 %	52,483	55.00	55.79	-0.8 -1.4 %	
SUPERU22	Sep 2022	5	48,001	0.00 %	48,001	-0.06 %	48,031	-0.02 %	48,042	-25.01 %	64,065	0.74	0.73	0.01 1.37 %	
GUNKULZ22	Dec 2022	0	42,589	0.00 %	42,589	1.19 %	42,089	1.20 %	41,589	2.48 %	40,583	5.44	5.44	0 0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	26.75	1.25	4.90
STGT	16.80	0.70	4.35
BGRIM	37.75	1.25	3.42
SCB	102.00	3.25	3.29
GPSC	67.75	2.00	3.04
PTG	14.20	0.40	2.90
BCPG	10.70	0.30	2.88
STEC	12.60	0.30	2.44
BANPU	12.90	0.30	2.38
WHA	3.00	0.06	2.04

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	60.25	-9.75	-13.93
CHG	3.72	-0.12	-3.12
TQM	46.75	-1.50	-3.11
MINT	32.50	-1.00	-2.99
ERW	3.62	-0.10	-2.69
PLANB	6.35	-0.15	-2.31
GFPT	17.10	-0.40	-2.29
VGI	4.72	-0.10	-2.07
BCH	19.80	-0.40	-1.98
SPRC	11.50	-0.20	-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
11/07/2022	49,286	65,096	-15,810	36,951	30,647	6,304	100,601	91,095	9,506	186,838	450,875

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/07/2022	15,234	14,517	717	5,616	4,826	790	13,752	15,259	-1,507	34,602	63,763

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/07/2022	98	264	-166	7,904	14,419	-6,515	34,567	27,886	6,681	42,569	164,750