

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Jul-22	11-Jul-22	Change	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22
S50N22	Jul 2022	946.30	954.30	-8 -0.84 %	715	-3.12 %	738	-1.20 %	747	-4.35 %	781	-2.74 %	803
S50Q22	Aug 2022	947.00	952.40	-5.4 -0.57 %	111	-0.89 %	112	-0.88 %	113	1.80 %	111	11.00 %	100
S50U22	Sep 2022	941.70	949.60	-7.9 -0.83 %	395,262	3.66 %	381,306	0.10 %	380,909	0.24 %	379,990	0.30 %	378,857
S50Z22	Dec 2022	941.60	949.20	-7.6 -0.8 %	55,864	2.27 %	54,626	2.93 %	53,073	3.02 %	51,516	5.58 %	48,794
S50H23	Mar 2023	937.60	944.90	-7.3 -0.77 %	11,753	1.65 %	11,562	-1.22 %	11,705	3.50 %	11,309	0.35 %	11,270
S50M23	Jun 2023	932.00	938.00	-6 -0.64 %	2,493	-1.50 %	2,531	-0.55 %	2,545	3.58 %	2,457	37.96 %	1,781

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jul-22	11-Jul-22	Change	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22
TTBU22	Sep 2022	4,144	1.17	1.19	-0.02 -1.68 %	57,758	7.72 %	53,619	0.11 %	53,560	-1.80 %	54,543	3.08 %	52,915
TRUEU22	Sep 2022	4,082	4.65	4.72	-0.07 -1.48 %	57,588	5.60 %	54,536	0.00 %	54,536	4.58 %	52,146	-0.81 %	52,573
BANPUU22	Sep 2022	4,006	11.90	12.00	-0.10 -0.83 %	32,531	13.62 %	28,632	2.89 %	27,829	-17.73 %	33,828	-0.51 %	34,000
PTTU22	Sep 2022	3,189	33.51	33.96	-0.45 -1.33 %	7,322	-5.38 %	7,738	41.05 %	5,486	-0.07 %	5,490	1.89 %	5,388
TUU22	Sep 2022	3,151	15.74	15.73	0.01 0.06 %	13,611	18.95 %	11,443	0.00 %	11,443	-0.87 %	11,543	-4.94 %	12,143
PLANBZ22	Dec 2022	3,001	6.07	6.47	-0.40 -6.18 %	14,593	25.89 %	11,592	9.44 %	10,592	0.00 %	10,592	-8.63 %	11,592
PLANBU22X	Sep 2022	2,013	6.05	6.45	-0.40 -6.20 %	36,655	-5.17 %	38,653	0.03 %	38,643	0.00 %	38,642	0.00 %	38,642
RSZ22	Dec 2022	2,000	15.31	15.15	0.16 1.06 %	21,293	-4.49 %	22,293	-6.30 %	23,793	-0.42 %	23,893	0.00 %	23,893
VGIU22X	Sep 2022	1,540	4.42	4.70	-0.28 -5.96 %	11,891	-3.83 %	12,364	0.06 %	12,357	0.00 %	12,357	0.00 %	12,357
BANPUZ22	Dec 2022	1,302	11.73	11.76	-0.03 -0.26 %	37,807	0.80 %	37,506	0.81 %	37,206	0.55 %	37,002	-0.26 %	37,097

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	(+/-)	06-Jul-22	12-Jul-22	11-Jul-22	Change
GUNKULU22	Sep 2022	1,040	186,655	0.00 %	186,650	0.27 %	186,146	0.27 %	185,648	0.29 %	185,111	5.35	5.47	-0.1 -2.2 %
JASU22	Sep 2022	49	136,141	0.00 %	136,143	-0.72 %	137,128	1.48 %	135,127	-1.08 %	136,606	2.70	2.69	0.01 0.37 %
SIRIZ22	Dec 2022	0	99,218	0.00 %	99,218	0.00 %	99,217	0.00 %	99,217	0.00 %	99,216	1.01	1.00	0.01 1 %
BLANDU22	Sep 2022	508	87,337	-0.56 %	87,831	0.95 %	87,002	0.17 %	86,853	2.37 %	84,842	1.00	1.00	0 0 %
SIRIU22	Sep 2022	10	77,385	0.00 %	77,385	0.49 %	77,009	0.46 %	76,659	4.07 %	73,658	1.02	1.01	0.01 0.99 %
TTBU22	Sep 2022	4,144	57,758	7.72 %	53,619	0.11 %	53,560	-1.80 %	54,543	3.08 %	52,915	1.17	1.19	-0.02 -1.7 %
TRUEU22	Sep 2022	4,082	57,588	5.60 %	54,536	0.00 %	54,536	4.58 %	52,146	-0.81 %	52,573	4.65	4.72	-0.07 -1.5 %
KTCU22	Sep 2022	8	52,492	0.01 %	52,489	0.02 %	52,481	-0.04 %	52,501	0.04 %	52,482	53.80	55.00	-1.2 -2.2 %
SUPERU22	Sep 2022	48	48,044	0.09 %	48,001	0.00 %	48,001	-0.06 %	48,031	-0.02 %	48,042	0.74	0.74	0 0 %
GUNKULZ22	Dec 2022	1,004	43,593	2.36 %	42,589	0.00 %	42,589	1.19 %	42,089	1.20 %	41,589	5.40	5.44	-0.04 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	39.75	1.00	2.58
BCH	20.30	0.50	2.53
EGCO	183.50	4.00	2.23
BDMS	27.00	0.50	1.89
MINT	32.75	0.25	0.77
RS	15.40	0.10	0.65
AEONTS	157.50	1.00	0.64
TU	16.00	0.10	0.63
ERW	3.64	0.02	0.55
BBL	131.00	0.50	0.38

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	6.00	-0.35	-5.51
TQM	44.25	-2.50	-5.35
VGI	4.52	-0.20	-4.24
MBK	15.90	-0.60	-3.64
STGT	16.20	-0.60	-3.57
COM7	27.00	-1.00	-3.57
JMT	66.50	-2.00	-2.92
KEX	26.00	-0.75	-2.80
GUNKUL	5.35	-0.15	-2.73
MTC	42.00	-1.00	-2.33

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
12/07/2022	64,020	82,027	-18,007	37,763	33,756	4,007	110,800	96,800	14,000	212,583	466,198

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2022	11,999	10,844	1,155	3,207	2,681	526	10,089	11,770	-1,681	25,295	63,586

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2022	142	234	-92	18,832	5,352	13,480	24,442	37,830	-13,388	43,416	181,797