

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Jul-22	12-Jul-22	Change	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22
S50N22	Jul 2022	938.10	946.30	-8.2 -0.87%	773	8.11%	715	-3.12%	738	-1.20%	747	-4.35%	781
S50Q22	Aug 2022	935.40	947.00	-11.6 -1.22%	87	-21.62%	111	-0.89%	112	-0.88%	113	1.80%	111
S50U22	Sep 2022	935.20	941.70	-6.5 -0.69%	402,274	1.77%	395,262	3.66%	381,306	0.10%	380,909	0.24%	379,990
S50Z22	Dec 2022	935.00	941.60	-6.6 -0.7%	55,636	-0.41%	55,864	2.27%	54,626	2.93%	53,073	3.02%	51,516
S50H23	Mar 2023	931.10	937.60	-6.5 -0.69%	11,784	0.26%	11,753	1.65%	11,562	-1.22%	11,705	3.50%	11,309
S50M23	Jun 2023	925.90	932.00	-6.1 -0.65%	2,615	4.89%	2,493	-1.50%	2,531	-0.55%	2,545	3.58%	2,457

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Jul-22	12-Jul-22	Change	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22
TTBU22	Sep 2022	25,675	1.14	1.17	-0.03 -2.56%	49,410	-14.45%	57,758	7.72%	53,619	0.11%	53,560	-1.80%	54,543
APZ22	Dec 2022	5,505	9.31	9.57	-0.26 -2.72%	10,561	108.88%	5,056	0.00%	5,056	0.00%	5,056	0.00%	5,056
WHAU22	Sep 2022	5,108	2.95	3.00	-0.05 -1.67%	32,252	-2.92%	33,222	1.02%	32,885	4.83%	31,371	1.63%	30,868
TTBZ22	Dec 2022	4,510	1.13	1.16	-0.03 -2.59%	17,177	-20.74%	21,672	0.00%	21,672	0.00%	21,673	0.03%	21,667
SIRIU22	Sep 2022	4,010	1.01	1.02	-0.01 -0.98%	81,386	5.17%	77,385	0.00%	77,385	0.49%	77,009	0.46%	76,659
SPRCU22	Sep 2022	3,521	10.80	11.30	-0.50 -4.42%	10,646	-4.49%	11,146	4.78%	10,638	16.41%	9,138	5.79%	8,638
IRPCU22	Sep 2022	3,110	3.11	3.15	-0.04 -1.27%	12,376	33.06%	9,301	0.53%	9,252	-4.94%	9,733	-0.07%	9,740
ITDU22	Sep 2022	2,671	2.02	2.04	-0.02 -0.98%	8,657	-10.83%	9,708	3.24%	9,403	0.78%	9,330	0.44%	9,289
ITDZ22	Dec 2022	2,513	1.97	2.02	-0.05 -2.48%	11,984	-17.33%	14,496	-0.01%	14,497	0.35%	14,447	-3.34%	14,946
KTBZ22	Dec 2022	2,304	14.67	14.85	-0.18 -1.21%	21,030	11.68%	18,830	1.63%	18,528	-0.50%	18,621	1.09%	18,421

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	(+/-)	07-Jul-22	14-Jul-22	12-Jul-22	Change
GUNKULU22	Sep 2022	38	186,679	0.01%	186,655	0.00%	186,650	0.27%	186,146	0.27%	185,648	5.40	5.35	0.05 0.93%
JASU22	Sep 2022	1,764	134,520	-1.19%	136,141	0.00%	136,143	-0.72%	137,128	1.48%	135,127	2.74	2.70	0.04 1.48%
BLANDU22	Sep 2022	244	87,575	0.27%	87,337	-0.56%	87,831	0.95%	87,002	0.17%	86,853	0.99	1.00	-0.01 -1%
SIRIU22	Sep 2022	4,010	81,386	5.17%	77,385	0.00%	77,385	0.49%	77,009	0.46%	76,659	1.01	1.02	-0.01 -1%
TRUEU22	Sep 2022	522	58,082	0.86%	57,588	5.60%	54,536	0.00%	54,536	4.58%	52,146	4.65	4.65	0 0%
KTCU22	Sep 2022	26	52,473	-0.04%	52,492	0.01%	52,489	0.02%	52,481	-0.04%	52,501	53.70	53.80	-0.1 -0.2%
TTBU22	Sep 2022	25,675	49,410	-14.45%	57,758	7.72%	53,619	0.11%	53,560	-1.80%	54,543	1.14	1.17	-0.03 -2.6%
GUNKULZ22	Dec 2022	1,001	43,093	-1.15%	43,593	2.36%	42,589	0.00%	42,589	1.19%	42,089	5.40	5.40	0 0%
CPFZ22	Dec 2022	701	40,311	1.26%	39,811	0.25%	39,710	0.01%	39,706	0.00%	39,707	26.06	26.29	-0.2 -0.9%
BANPUZ22	Dec 2022	1,003	37,207	-1.59%	37,807	0.80%	37,506	0.81%	37,206	0.55%	37,002	11.80	11.73	0.07 0.6%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	80.25	2.25	2.88
DELTA	327.00	9.00	2.83
STGT	16.50	0.30	1.85
JAS	2.74	0.04	1.48
MAJOR	20.00	0.20	1.01
GUNKUL	5.40	0.05	0.93
BLA	39.50	0.25	0.64
GULF	48.00	0.25	0.52
ADVANC	204.00	1.00	0.49
SCGP	54.25	0.25	0.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	3.40	-0.24	-6.59
BJC	30.75	-1.75	-5.38
ESSO	10.60	-0.60	-5.36
SCB	95.00	-5.00	-5.00
BCP	29.75	-1.25	-4.03
SPRC	11.10	-0.40	-3.48
ORI	9.75	-0.35	-3.47
IVL	43.75	-1.50	-3.31
RS	14.90	-0.50	-3.25
AP	9.45	-0.30	-3.08

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
14/07/2022	75,050	85,220	-10,170	41,629	38,876	2,753	116,593	109,176	7,417	233,272	473,169

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2022	16,009	17,006	-997	3,888	4,580	-692	14,910	13,221	1,689	34,807	64,778

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2022	415	270	145	12,807	18,399	-5,592	47,663	42,216	5,447	60,885	178,912