

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jul-22	14-Jul-22	Change	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22
S50N22	Jul 2022	937.90	938.10	-0.2 -0.02 %	768	-0.65 %	773	8.11 %	715	-3.12 %	738	-1.20 %	747
S50Q22	Aug 2022	936.50	935.40	1.1 0.12 %	87	0.00 %	87	-21.62 %	111	-0.89 %	112	-0.88 %	113
S50U22	Sep 2022	933.90	935.20	-1.3 -0.14 %	403,242	0.24 %	402,274	1.77 %	395,262	3.66 %	381,306	0.10 %	380,909
S50Z22	Dec 2022	933.90	935.00	-1.1 -0.12 %	55,917	0.51 %	55,636	-0.41 %	55,864	2.27 %	54,626	2.93 %	53,073
S50H23	Mar 2023	930.00	931.10	-1.1 -0.12 %	12,077	2.49 %	11,784	0.26 %	11,753	1.65 %	11,562	-1.22 %	11,705
S50M23	Jun 2023	924.70	925.90	-1.2 -0.13 %	2,675	2.29 %	2,615	4.89 %	2,493	-1.50 %	2,531	-0.55 %	2,545

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jul-22	14-Jul-22	Change	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22
BANPUU22	Sep 2022	7,865	11.59	11.86	-0.27 -2.28 %	35,789	9.89 %	32,568	0.11 %	32,531	13.62 %	28,632	2.89 %	27,829
BLANDU22	Sep 2022	4,726	0.99	0.99	0.00 0.00 %	83,096	-5.11 %	87,575	0.27 %	87,337	-0.56 %	87,831	0.95 %	87,002
TRUEU22	Sep 2022	4,259	4.65	4.65	0.00 0.00 %	60,418	4.02 %	58,082	0.86 %	57,588	5.60 %	54,536	0.00 %	54,536
IRPCU22	Sep 2022	3,474	3.08	3.11	-0.03 -0.96 %	15,518	25.39 %	12,376	33.06 %	9,301	0.53 %	9,252	-4.94 %	9,733
SUPERU22	Sep 2022	3,011	0.72	0.72	0.00 0.00 %	45,055	-6.22 %	48,044	0.00 %	48,044	0.09 %	48,001	0.00 %	48,001
BDMSZ22	Dec 2022	2,804	26.33	26.50	-0.17 -0.64 %	2,820	86.02 %	1,516	7.14 %	1,415	-12.38 %	1,615	22.81 %	1,315
CKPU22	Sep 2022	2,687	5.46	5.43	0.03 0.55 %	16,842	-7.29 %	18,166	-2.24 %	18,583	-2.18 %	18,997	-2.36 %	19,457
JASU22	Sep 2022	2,681	2.73	2.74	-0.01 -0.36 %	131,990	-1.88 %	134,520	-1.19 %	136,141	0.00 %	136,143	-0.72 %	137,128
KTBZ22	Dec 2022	2,512	14.68	14.67	0.01 0.07 %	21,135	0.50 %	21,030	11.68 %	18,830	1.63 %	18,528	-0.50 %	18,621
CPALLM23	Jun 2023	2,020	61.63	61.56	0.07 0.11 %	2,022,000.00 %		2	0.00 %	2	0.00 %	2	0.00 %	0

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	(+/-)	08-Jul-22	15-Jul-22	14-Jul-22	Change
GUNKULU22	Sep 2022	702	186,230	-0.24 %	186,679	0.01 %	186,655	0.00 %	186,650	0.27 %	186,146	5.48	5.40	0.08 1.48 %
JASU22	Sep 2022	2,681	131,990	-1.88 %	134,520	-1.19 %	136,141	0.00 %	136,143	-0.72 %	137,128	2.73	2.74	-0.01 -0.4 %
BLANDU22	Sep 2022	4,726	83,096	-5.11 %	87,575	0.27 %	87,337	-0.56 %	87,831	0.95 %	87,002	0.99	0.99	0 0 %
SIRIU22	Sep 2022	6	81,386	0.00 %	81,386	5.17 %	77,385	0.00 %	77,385	0.49 %	77,009	1.00	1.01	-0.01 -1 %
TRUEU22	Sep 2022	4,259	60,418	4.02 %	58,082	0.86 %	57,588	5.60 %	54,536	0.00 %	54,536	4.65	4.65	0 0 %
KTCU22	Sep 2022	74	52,478	0.01 %	52,473	-0.04 %	52,492	0.01 %	52,489	0.02 %	52,481	53.05	53.70	-0.7 -1.2 %
TTBU22	Sep 2022	1,204	50,519	2.24 %	49,410	-14.45 %	57,758	7.72 %	53,619	0.11 %	53,560	1.13	1.14	-0.01 -0.9 %
SUPERU22	Sep 2022	3,011	45,055	-6.22 %	48,044	0.00 %	48,044	0.09 %	48,001	0.00 %	48,001	0.72	0.72	0 0 %
GUNKULZ22	Dec 2022	2,002	43,595	1.16 %	43,093	-1.15 %	43,593	2.36 %	42,589	0.00 %	42,589	5.35	5.40	-0.05 -0.9 %
BEUCU22	Sep 2022	528	42,803	-1.09 %	43,276	0.12 %	43,224	0.05 %	43,203	0.10 %	43,159	12.23	12.32	-0.09 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	28.50	1.50	5.56
JMT	68.50	2.50	3.79
MEGA	52.75	1.25	2.43
THG	63.25	1.25	2.02
HANA	40.50	0.75	1.89
TASCO	16.30	0.30	1.88
GLOBAL	17.20	0.30	1.78
EGCO	186.00	3.00	1.64
HMPRO	12.90	0.20	1.57
STA	20.30	0.30	1.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	19.20	-0.80	-4.00
ESSO	10.20	-0.40	-3.77
KBANK	140.00	-4.50	-3.11
BEAUTY	1.23	-0.03	-2.38
BAY	31.50	-0.75	-2.33
PSL	17.00	-0.40	-2.30
AAV	2.60	-0.06	-2.26
AP	9.25	-0.20	-2.12
KCE	54.00	-1.00	-1.82
SPRC	10.90	-0.20	-1.80

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
15/07/2022	90,717	118,705	-27,988	53,029	51,814	1,215	177,322	150,549	26,773	321,068	474,766

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2022	24,656	23,161	1,495	7,105	7,022	83	18,749	20,327	-1,578	50,510	65,295

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2022	78	88	-10	16,138	12,561	3,577	32,693	36,260	-3,567	48,909	190,458