

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Jul-22	15-Jul-22	Change	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22
S50N22	Jul 2022	946.50	937.90	8.6 0.92 %	747	-2.73 %	768	-0.65 %	773	8.11 %	715	-3.12 %	738
S50Q22	Aug 2022	944.00	936.50	7.5 0.8 %	88	1.15 %	87	0.00 %	87	-21.62 %	111	-0.89 %	112
S50U22	Sep 2022	940.90	933.90	7 0.75 %	400,482	-0.68 %	403,242	0.24 %	402,274	1.77 %	395,262	3.66 %	381,306
S50Z22	Dec 2022	940.60	933.90	6.7 0.72 %	54,252	-2.98 %	55,917	0.51 %	55,636	-0.41 %	55,864	2.27 %	54,626
S50H23	Mar 2023	936.40	930.00	6.4 0.69 %	12,193	0.96 %	12,077	2.49 %	11,784	0.26 %	11,753	1.65 %	11,562
S50M23	Jun 2023	930.80	924.70	6.1 0.66 %	2,876	7.51 %	2,675	2.29 %	2,615	4.89 %	2,493	-1.50 %	2,531

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Jul-22	15-Jul-22	Change	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22
WHAU22	Sep 2022	3,639	2.98	2.96	0.02 0.68 %	28,326	-10.97 %	31,816	-1.35 %	32,252	-2.92 %	33,222	1.02 %	32,885
BCPGZ22	Dec 2022	3,004	10.27	10.10	0.17 1.68 %	9,483	-24.01 %	12,480	1.65 %	12,277	0.01 %	12,276	0.01 %	12,275
BLANDU22	Sep 2022	2,518	0.99	0.99	0.00 0.00 %	85,564	2.97 %	83,096	-5.11 %	87,575	0.27 %	87,337	-0.56 %	87,831
TRUEZ22	Dec 2022	2,010	4.65	4.60	0.05 1.09 %	11,632	20.84 %	9,626	0.07 %	9,619	0.03 %	9,616	0.01 %	9,615
CBGU22	Sep 2022	1,917	110.02	114.00	-3.98 -3.49 %	5,096	-6.82 %	5,469	5.70 %	5,174	-2.36 %	5,299	-5.24 %	5,592
BDMSU22	Sep 2022	1,905	26.26	26.26	0.00 0.00 %	3,709	104.80 %	1,811	-0.17 %	1,814	-13.99 %	2,109	-7.78 %	2,287
KEXU22	Sep 2022	1,577	23.09	25.28	-2.19 -8.66 %	5,557	7.11 %	5,188	13.52 %	4,570	-18.16 %	5,584	-10.07 %	6,209
TTBU22	Sep 2022	1,560	1.15	1.13	0.02 1.77 %	49,016	-2.98 %	50,519	2.24 %	49,410	-14.45 %	57,758	7.72 %	53,619
TRUEU22	Sep 2022	1,537	4.65	4.65	0.00 0.00 %	61,925	2.49 %	60,418	4.02 %	58,082	0.86 %	57,588	5.60 %	54,536
BANPUZ22	Dec 2022	1,502	11.75	11.53	0.22 1.91 %	37,029	-2.37 %	37,927	1.94 %	37,207	-1.59 %	37,807	0.80 %	37,506

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	(+/-)	11-Jul-22	18-Jul-22	15-Jul-22	Change
GUNKULU22	Sep 2022	122	186,295	0.03 %	186,230	-0.24 %	186,679	0.01 %	186,655	0.00 %	186,650	5.45	5.48	-0.03 -0.6 %
JASU22	Sep 2022	1,223	131,565	-0.32 %	131,990	-1.88 %	134,520	-1.19 %	136,141	0.00 %	136,143	2.70	2.73	-0.03 -1.1 %
BLANDU22	Sep 2022	2,518	85,564	2.97 %	83,096	-5.11 %	87,575	0.27 %	87,337	-0.56 %	87,831	0.99	0.99	0 0 %
SIRIU22	Sep 2022	21	81,387	0.00 %	81,386	0.00 %	81,386	5.17 %	77,385	0.00 %	77,385	1.01	1.00	0.01 1 %
TRUEU22	Sep 2022	1,537	61,925	2.49 %	60,418	4.02 %	58,082	0.86 %	57,588	5.60 %	54,536	4.65	4.65	0 0 %
KTCU22	Sep 2022	82	52,553	0.14 %	52,478	0.01 %	52,473	-0.04 %	52,492	0.01 %	52,489	54.40	53.05	1.35 2.54 %
TTBU22	Sep 2022	1,560	49,016	-2.98 %	50,519	2.24 %	49,410	-14.45 %	57,758	7.72 %	53,619	1.15	1.13	0.02 1.77 %
SUPERU22	Sep 2022	100	45,155	0.22 %	45,055	-6.22 %	48,044	0.00 %	48,044	0.09 %	48,001	0.72	0.72	0 0 %
GUNKULZ22	Dec 2022	1,000	43,095	-1.15 %	43,595	1.16 %	43,093	-1.15 %	43,593	2.36 %	42,589	5.42	5.35	0.07 1.31 %
BEUCU22	Sep 2022	2	42,803	0.00 %	42,803	-1.09 %	43,276	0.12 %	43,224	0.05 %	43,203	12.90	12.23	0.67 5.48 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.10	1.10	6.47
DELTA	339.00	16.00	4.95
PTT	34.50	1.00	2.99
TTB	1.15	0.03	2.68
PTTEP	158.00	4.00	2.60
AWC	4.94	0.12	2.49
BANPU	12.80	0.30	2.40
MTC	43.25	1.00	2.37
GLOBAL	17.60	0.40	2.33
MINT	33.00	0.75	2.33

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	47.50	-5.25	-9.95
KEX	23.40	-2.35	-9.13
BH	178.50	-10.00	-5.31
CBG	111.00	-3.50	-3.06
COM7	27.75	-0.75	-2.63
OSP	33.75	-0.75	-2.17
BDMS	26.50	-0.50	-1.85
DTAC	45.25	-0.75	-1.63
GFPT	16.60	-0.20	-1.19
TQM	44.00	-0.50	-1.12

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
18/07/2022	84,767	67,756	17,011	45,330	46,342	-1,012	97,138	113,137	-15,999	227,235	470,638

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/07/2022	22,572	19,927	2,645	9,929	9,028	901	16,309	19,855	-3,546	48,810	64,722

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/07/2022	48	171	-123	13,480	2,901	10,579	11,879	22,335	-10,456	25,407	196,819