

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Jul-22	18-Jul-22	Change	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22
S50N22	Jul 2022	938.50	946.50	-8 -0.85 %	695	-6.96 %	747	-2.73 %	768	-0.65 %	773	8.11 %	715
S50Q22	Aug 2022	937.20	944.00	-6.8 -0.72 %	85	-3.41 %	88	1.15 %	87	0.00 %	87	-21.62 %	111
S50U22	Sep 2022	934.20	940.90	-6.7 -0.71 %	414,068	3.39 %	400,482	-0.68 %	403,242	0.24 %	402,274	1.77 %	395,262
S50Z22	Dec 2022	934.20	940.60	-6.4 -0.68 %	55,758	2.78 %	54,252	-2.98 %	55,917	0.51 %	55,636	-0.41 %	55,864
S50H23	Mar 2023	930.10	936.40	-6.3 -0.67 %	12,422	1.88 %	12,193	0.96 %	12,077	2.49 %	11,784	0.26 %	11,753
S50M23	Jun 2023	924.70	930.80	-6.1 -0.66 %	2,652	-7.79 %	2,876	7.51 %	2,675	2.29 %	2,615	4.89 %	2,493

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Jul-22	18-Jul-22	Change	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22
BANPUU22	Sep 2022	8,992	11.91	11.80	0.11 0.93 %	35,213	-1.09 %	35,600	-0.53 %	35,789	9.89 %	32,568	0.11 %	32,531
TTBU22	Sep 2022	5,428	1.15	1.15	0.00 0.00 %	44,420	-9.38 %	49,016	-2.98 %	50,519	2.24 %	49,410	-14.45 %	57,758
TRUEU22	Sep 2022	5,101	4.69	4.65	0.04 0.86 %	60,988	-1.51 %	61,925	2.49 %	60,418	4.02 %	58,082	0.86 %	57,588
IRPCU22	Sep 2022	3,573	3.16	3.15	0.01 0.32 %	11,518	-23.20 %	14,997	-3.36 %	15,518	25.39 %	12,376	33.06 %	9,301
WHAU22	Sep 2022	3,467	2.97	2.98	-0.01 -0.34 %	29,469	4.04 %	28,326	-10.97 %	31,816	-1.35 %	32,252	-2.92 %	33,222
TRUEM23	Jun 2023	2,700	4.68	4.64	0.04 0.86 %	2,001	-25.92 %	2,701	0.00 %	2,701	0.04 %	2,700	0.00 %	2,700
GUNKULZ22	Dec 2022	2,501	5.40	5.42	-0.02 -0.37 %	43,596	1.16 %	43,095	-1.15 %	43,595	1.16 %	43,093	-1.15 %	43,593
CBGU22	Sep 2022	2,410	108.00	110.02	-2.02 -1.84 %	5,573	9.36 %	5,096	-6.82 %	5,469	5.70 %	5,174	-2.36 %	5,299
CPFZ22	Dec 2022	2,314	25.14	26.14	-1.00 -3.83 %	41,224	3.03 %	40,011	0.00 %	40,012	-0.74 %	40,311	1.26 %	39,811
GULFU22	Sep 2022	1,747	46.50	47.80	-1.30 -2.72 %	9,442	18.89 %	7,942	1.35 %	7,836	-2.43 %	8,031	0.04 %	8,028

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	(+/-)	12-Jul-22	19-Jul-22	18-Jul-22	Change
GUNKULU22	Sep 2022	534	186,297	0.00 %	186,295	0.03 %	186,230	-0.24 %	186,679	0.01 %	186,655	5.34	5.45	-0.1 -2.0 %
JASU22	Sep 2022	1,608	130,067	-1.14 %	131,565	-0.32 %	131,990	-1.88 %	134,520	-1.19 %	136,141	2.74	2.70	0.04 1.48 %
BLANDU22	Sep 2022	74	85,633	0.08 %	85,564	2.97 %	83,096	-5.11 %	87,575	0.27 %	87,337	1.00	0.99	0.01 1.01 %
SIRIU22	Sep 2022	5	81,387	0.00 %	81,387	0.00 %	81,386	0.00 %	81,386	5.17 %	77,385	1.01	1.01	0 0 %
TRUEU22	Sep 2022	5,101	60,988	-1.51 %	61,925	2.49 %	60,418	4.02 %	58,082	0.86 %	57,588	4.69	4.65	0.04 0.86 %
KTCU22	Sep 2022	477	52,521	-0.06 %	52,553	0.14 %	52,478	0.01 %	52,473	-0.04 %	52,492	53.50	54.40	-0.9 -1.7 %
SUPERU22	Sep 2022	2	45,155	0.00 %	45,155	0.22 %	45,055	-6.22 %	48,044	0.00 %	48,044	0.74	0.72	0.02 2.78 %
TTBU22	Sep 2022	5,428	44,420	-9.38 %	49,016	-2.98 %	50,519	2.24 %	49,410	-14.45 %	57,758	1.15	1.15	0 0 %
GUNKULZ22	Dec 2022	2,501	43,596	1.16 %	43,095	-1.15 %	43,595	1.16 %	43,093	-1.15 %	43,593	5.40	5.42	-0.02 -0.4 %
BECU22	Sep 2022	2	42,804	0.00 %	42,803	0.00 %	42,803	-1.09 %	43,276	0.12 %	43,224	12.33	12.90	-0.6 -4.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	11.40	0.30	2.70
MTC	44.25	1.00	2.31
BCP	30.00	0.50	1.69
TOP	50.75	0.75	1.50
IRPC	3.20	0.04	1.27
PTTEP	160.00	2.00	1.27
BH	180.50	2.00	1.12
SAWAD	48.25	0.50	1.05
STA	20.60	0.20	0.98
QH	2.12	0.02	0.95

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	15.00	-1.60	-9.64
SCB	91.25	-4.00	-4.20
CPF	25.00	-1.00	-3.85
ICHI	7.25	-0.25	-3.33
VGI	4.26	-0.14	-3.18
GULF	46.75	-1.50	-3.11
GPSC	65.50	-2.00	-2.96
OSP	32.75	-1.00	-2.96
TTCL	5.10	-0.15	-2.86
CKP	5.30	-0.15	-2.75

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
19/07/2022	96,193	115,206	-19,013	61,356	55,952	5,404	176,829	163,220	13,609	334,378	485,680

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/07/2022	12,094	13,898	-1,804	4,339	5,375	-1,036	13,639	10,799	2,840	30,072	64,297

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/07/2022	199	94	105	8,459	5,942	2,517	19,269	21,891	-2,622	27,927	198,955