

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Jul-22	19-Jul-22	Change	20-Jul-22	(+/-)	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22
S50N22	Jul 2022	939.30	938.50	0.8 0.09 %	693	-0.29 %	695	-6.96 %	747	-2.73 %	768	-0.65 %	773
S50Q22	Aug 2022	941.60	937.20	4.4 0.47 %	86	1.18 %	85	-3.41 %	88	1.15 %	87	0.00 %	87
S50U22	Sep 2022	934.30	934.20	0.1 0.01 %	417,130	0.74 %	414,068	3.39 %	400,482	-0.68 %	403,242	0.24 %	402,274
S50Z22	Dec 2022	934.20	934.20	0 0 %	53,550	-3.96 %	55,758	2.78 %	54,252	-2.98 %	55,917	0.51 %	55,636
S50H23	Mar 2023	930.10	930.10	0 0 %	12,555	1.07 %	12,422	1.88 %	12,193	0.96 %	12,077	2.49 %	11,784
S50M23	Jun 2023	925.00	924.70	0.3 0.03 %	2,812	6.03 %	2,652	-7.79 %	2,876	7.51 %	2,675	2.29 %	2,615

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jul-22	19-Jul-22	Change	20-Jul-22	(+/-)	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22
TRUEU22	Sep 2022	26,862	4.81	4.69	0.12 2.56 %	60,779	-0.34 %	60,988	-1.51 %	61,925	2.49 %	60,418	4.02 %	58,082
TRUEZ22	Dec 2022	5,004	4.81	4.57	0.24 5.25 %	8,633	-25.79 %	11,633	0.01 %	11,632	20.84 %	9,626	0.07 %	9,619
GUNKULZ22	Dec 2022	4,501	5.44	5.40	0.04 0.74 %	46,097	5.74 %	43,596	1.16 %	43,095	-1.15 %	43,595	1.16 %	43,093
WHAU22	Sep 2022	3,073	2.95	2.97	-0.02 -0.67 %	26,488	-10.12 %	29,469	4.04 %	28,326	-10.97 %	31,816	-1.35 %	32,252
SCBH23	Mar 2023	3,020	88.30	89.19	-0.89 -1.00 %	1,060	23.26 %	860	-41.42 %	1,468	98.92 %	738	-37.30 %	1,177
CPNU22	Sep 2022	2,560	60.40	60.99	-0.59 -0.97 %	646	0.00 %	646	6.95 %	604	11.23 %	543	2.65 %	529
TUU22	Sep 2022	2,524	15.63	15.59	0.04 0.26 %	14,394	0.03 %	14,389	-1.05 %	14,541	-0.01 %	14,542	2.19 %	14,231
AAVZ22	Dec 2022	2,005	2.62	2.61	0.01 0.38 %	4,559	78.50 %	2,554	0.24 %	2,548	0.31 %	2,540	24.69 %	2,037
COM7U22X	Sep 2022	1,704	28.28	27.10	1.18 4.35 %	7,631	-4.98 %	8,031	0.12 %	8,021	-1.05 %	8,106	2.04 %	7,944
THANIU22	Sep 2022	1,606	3.90	3.85	0.05 1.30 %	3,188	100.38 %	1,591	0.00 %	1,591	0.00 %	1,591	0.00 %	1,591

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			* 20-Jul-22	(+/-)	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	(+/-)	14-Jul-22	20-Jul-22	19-Jul-22	Change
GUNKULU22	Sep 2022	1,036	187,306	0.54 %	186,297	0.00 %	186,295	0.03 %	186,230	-0.24 %	186,679	5.47	5.34	0.13 2.43 %
JASU22	Sep 2022	335	130,035	-0.02 %	130,067	-1.14 %	131,565	-0.32 %	131,990	-1.88 %	134,520	2.75	2.74	0.01 0.36 %
BLANDU22	Sep 2022	185	85,639	0.01 %	85,633	0.08 %	85,564	2.97 %	83,096	-5.11 %	87,575	1.01	1.00	0.01 1 %
SIRIU22	Sep 2022	104	81,462	0.09 %	81,387	0.00 %	81,387	0.00 %	81,386	0.00 %	81,386	1.00	1.01	-0.01 -1 %
TRUEU22	Sep 2022	26,862	60,779	-0.34 %	60,988	-1.51 %	61,925	2.49 %	60,418	4.02 %	58,082	4.81	4.69	0.12 2.56 %
KTCU22	Sep 2022	56	52,543	0.04 %	52,521	-0.06 %	52,553	0.14 %	52,478	0.01 %	52,473	53.95	53.50	0.45 0.84 %
GUNKULZ22	Dec 2022	4,501	46,097	5.74 %	43,596	1.16 %	43,095	-1.15 %	43,595	1.16 %	43,093	5.44	5.40	0.04 0.74 %
SUPERU22	Sep 2022	4	45,157	0.00 %	45,155	0.00 %	45,155	0.22 %	45,055	-6.22 %	48,044	0.74	0.74	0 0 %
TTBU22	Sep 2022	806	45,023	1.36 %	44,420	-9.38 %	49,016	-2.98 %	50,519	2.24 %	49,410	1.15	1.15	0 0 %
BECU22	Sep 2022	401	43,205	0.94 %	42,804	0.00 %	42,803	0.00 %	42,803	-1.09 %	43,276	12.43	12.33	0.1 0.81 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	364.00	24.00	7.06
MAJOR	20.80	1.10	5.58
COM7	28.50	1.25	4.59
DTAC	47.50	2.00	4.40
HANA	41.75	1.50	3.73
TRUE	4.86	0.16	3.40
KCE	56.25	1.75	3.21
ITD	2.06	0.06	3.00
CENTEL	41.00	1.00	2.50
GLOBAL	17.70	0.40	2.31

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	22.50	-0.50	-2.17
RS	15.00	-0.30	-1.96
JAS	2.72	-0.04	-1.45
WHA	2.90	-0.04	-1.36
CPALL	60.25	-0.75	-1.23
BAM	16.10	-0.20	-1.23
CPN	60.75	-0.75	-1.22
BBL	127.00	-1.50	-1.17
TOP	50.25	-0.50	-0.99
CKP	5.25	-0.05	-0.94

## 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
20/07/2022	90,590	89,111	1,479	42,445	42,939	-494	137,869	138,854	-985	270,904	486,826

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2022	9,662	9,974	-312	2,970	2,804	166	9,027	8,881	146	21,659	64,496

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2022	210	180	30	7,800	3,042	4,758	11,877	16,665	-4,788	19,887	202,606