

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Jul-22	20-Jul-22	Change	21-Jul-22	(+/-)	20-Jul-22	(+/-)	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22
S50N22	Jul 2022	943.80	939.30	4.5 0.48 %	638	-7.94 %	693	-0.29 %	695	-6.96 %	747	-2.73 %	768
S50Q22	Aug 2022	941.40	941.60	-0.2 -0.02 %	92	6.98 %	86	1.18 %	85	-3.41 %	88	1.15 %	87
S50U22	Sep 2022	937.80	934.30	3.5 0.37 %	412,007	-1.23 %	417,130	0.74 %	414,068	3.39 %	400,482	-0.68 %	403,242
S50Z22	Dec 2022	937.50	934.20	3.3 0.35 %	54,465	1.71 %	53,550	-3.96 %	55,758	2.78 %	54,252	-2.98 %	55,917
S50H23	Mar 2023	933.10	930.10	3 0.32 %	12,790	1.87 %	12,555	1.07 %	12,422	1.88 %	12,193	0.96 %	12,077
S50M23	Jun 2023	927.70	925.00	2.7 0.29 %	2,774	-1.35 %	2,812	6.03 %	2,652	-7.79 %	2,876	7.51 %	2,675

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Jul-22	20-Jul-22	Change	21-Jul-22	(+/-)	20-Jul-22	(+/-)	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22
TRUEU22	Sep 2022	8,053	4.80	4.81	-0.01 -0.21 %	61,290	0.84 %	60,779	-0.34 %	60,988	-1.51 %	61,925	2.49 %	60,418
BANPUU22	Sep 2022	6,368	11.92	11.89	0.03 0.25 %	37,131	2.51 %	36,222	2.87 %	35,213	-1.09 %	35,600	-0.53 %	35,789
TTBU22	Sep 2022	5,546	1.19	1.15	0.04 3.48 %	41,981	-6.76 %	45,023	1.36 %	44,420	-9.38 %	49,016	-2.98 %	50,519
IRPCU22	Sep 2022	4,605	3.17	3.17	0.00 0.00 %	16,531	38.09 %	11,971	3.93 %	11,518	-23.20 %	14,997	-3.36 %	15,518
AAVZ22	Dec 2022	3,001	2.73	2.62	0.11 4.20 %	2,560	-43.85 %	4,559	78.50 %	2,554	0.24 %	2,548	0.31 %	2,540
SIRIZ22	Dec 2022	3,000	0.98	0.99	-0.01 -1.01 %	102,221	3.02 %	99,221	0.00 %	99,219	0.00 %	99,218	0.00 %	99,217
SCBU22	Sep 2022	2,854	93.05	89.81	3.24 3.61 %	4,961	7.61 %	4,610	3.85 %	4,439	17.00 %	3,794	-8.29 %	4,137
CPNU22	Sep 2022	2,645	61.20	60.40	0.80 1.32 %	623	-3.56 %	646	0.00 %	646	6.95 %	604	11.23 %	543
TRUEZ22	Dec 2022	2,002	4.80	4.81	-0.01 -0.21 %	6,634	-23.16 %	8,633	-25.79 %	11,633	0.01 %	11,632	20.84 %	9,626
PLANBZ22	Dec 2022	2,000	6.27	6.25	0.02 0.32 %	16,594	13.70 %	14,594	0.01 %	14,593	0.00 %	14,593	0.00 %	14,593

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 21-Jul-22	(+/-)	20-Jul-22	(+/-)	19-Jul-22	(+/-)	18-Jul-22	(+/-)	15-Jul-22	21-Jul-22	20-Jul-22	Change
GUNKULU22	Sep 2022	35	187,311	0.00 %	187,306	0.54 %	186,297	0.00 %	186,295	0.03 %	186,230	5.45	5.47	-0.02 -0.4 %
JASU22	Sep 2022	83	130,002	-0.03 %	130,035	-0.02 %	130,067	-1.14 %	131,565	-0.32 %	131,990	2.78	2.75	0.03 1.09 %
SIRIZ22	Dec 2022	3,000	102,221	3.02 %	99,221	0.00 %	99,219	0.00 %	99,218	0.00 %	99,217	0.98	0.99	-0.01 -1.0 %
BLANDU22	Sep 2022	1,028	86,644	1.17 %	85,639	0.01 %	85,633	0.08 %	85,564	2.97 %	83,096	1.01	1.01	0 0 %
TRUEU22	Sep 2022	8,053	61,290	0.84 %	60,779	-0.34 %	60,988	-1.51 %	61,925	2.49 %	60,418	4.80	4.81	-0.01 -0.2 %
KTCU22	Sep 2022	140	52,473	-0.13 %	52,543	0.04 %	52,521	-0.06 %	52,553	0.14 %	52,478	54.70	53.95	0.75 1.39 %
GUNKULZ22	Dec 2022	2	46,098	0.00 %	46,097	5.74 %	43,596	1.16 %	43,095	-1.15 %	43,595	5.44	5.44	0 0 %
SUPERU22	Sep 2022	2	45,157	0.00 %	45,157	0.00 %	45,155	0.00 %	45,155	0.22 %	45,055	0.74	0.74	0 0 %
BECU22	Sep 2022	321	43,526	0.74 %	43,205	0.94 %	42,804	0.00 %	42,803	0.00 %	42,803	12.79	12.43	0.36 2.9 %
TTBU22	Sep 2022	5,546	41,981	-6.76 %	45,023	1.36 %	44,420	-9.38 %	49,016	-2.98 %	50,519	1.19	1.15	0.04 3.48 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	49.75	2.50	5.29
KKP	63.00	2.50	4.13
AMATA	17.80	0.70	4.09
JMT	73.00	2.75	3.91
AAV	2.72	0.10	3.82
SCB	94.00	3.25	3.58
TTB	1.18	0.04	3.51
GFPT	15.80	0.50	3.27
BBL	130.50	3.50	2.76
RS	15.40	0.40	2.67

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	31.75	-1.00	-3.05
TTW	10.50	-0.30	-2.78
MAJOR	20.40	-0.40	-1.92
EGCO	185.00	-3.00	-1.60
PTTEP	158.50	-2.00	-1.25
CPF	25.00	-0.25	-0.99
OR	25.25	-0.25	-0.98
ITD	2.04	-0.02	-0.97
QH	2.10	-0.02	-0.94
AOT	69.50	-0.50	-0.71

## 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
21/07/2022	98,287	63,724	34,563	46,983	58,556	-11,573	116,548	139,538	-22,990	261,818	482,766

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2022	15,093	17,737	-2,644	4,486	6,286	-1,800	19,506	15,062	4,444	39,085	67,936

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2022	241	151	90	15,974	22,424	-6,450	33,639	27,279	6,360	49,854	205,137