

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jul-22	26-Jul-22	Change	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	(+/-)	22-Jul-22	(+/-)	21-Jul-22
S50Q22	Aug 2022	954.50	947.20	7.3 0.77 %	442	89.70 %	233	-1.69 %	237	146.88 %	96	4.35 %	92
S50U22	Sep 2022	951.90	945.50	6.4 0.68 %	409,302	0.90 %	405,632	-2.41 %	415,647	3.59 %	401,238	-2.61 %	412,007
S50V22	Oct 2022	952.00	945.10	6.9 0.73 %	43	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z22	Dec 2022	951.30	944.60	6.7 0.71 %	52,932	1.33 %	52,235	-5.35 %	55,189	0.34 %	55,001	0.98 %	54,465
S50H23	Mar 2023	946.40	940.20	6.2 0.66 %	13,987	6.89 %	13,085	0.87 %	12,972	1.57 %	12,771	-0.15 %	12,790
S50M23	Jun 2023	940.80	935.00	5.8 0.62 %	3,444	6.53 %	3,233	1.57 %	3,183	3.82 %	3,066	10.53 %	2,774

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jul-22	26-Jul-22	Change	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	(+/-)	22-Jul-22	(+/-)	21-Jul-22
TRUEU22	Sep 2022	11,463	4.74	4.59	0.15 3.27 %	49,571	-10.72 %	55,522	-4.96 %	58,421	8.36 %	53,916	-12.03 %	61,290
TRUEZ22	Dec 2022	8,517	4.78	4.54	0.24 5.29 %	16,673	103.75 %	8,183	6.48 %	7,685	-0.01 %	7,686	15.86 %	6,634
BANPUU22	Sep 2022	8,344	12.31	12.15	0.16 1.32 %	33,505	-10.42 %	37,404	2.44 %	36,514	-0.59 %	36,731	-1.08 %	37,131
BGRIMU22	Sep 2022	2,441	37.81	37.81	0.00 0.00 %	8,398	7.63 %	7,803	3.90 %	7,510	-2.03 %	7,666	-0.04 %	7,669
ITDU22	Sep 2022	1,898	2.07	2.02	0.05 2.48 %	8,854	-3.12 %	9,139	-5.06 %	9,626	0.59 %	9,570	1.45 %	9,433
CRCU22	Sep 2022	1,620	36.51	36.02	0.49 1.36 %	2,118	157.35 %	823	-10.93 %	924	-66.10 %	2,726	105.43 %	1,327
KCEU22	Sep 2022	1,590	62.15	57.75	4.40 7.62 %	2,873	19.51 %	2,404	-1.07 %	2,430	-10.79 %	2,724	-8.84 %	2,988
WHAU22	Sep 2022	1,526	3.03	3.03	0.00 0.00 %	29,285	1.74 %	28,784	7.48 %	26,780	-0.72 %	26,975	0.01 %	26,973
GUNKULZ22	Dec 2022	1,516	5.40	5.37	0.03 0.56 %	48,617	1.07 %	48,101	2.12 %	47,101	1.08 %	46,598	1.08 %	46,098
TRUEH23	Mar 2023	1,501	4.73	4.58	0.15 3.28 %	1,503	-24.93 %	2,002	-0.05 %	2,003	99.90 %	1,002	0.00 %	1,002

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	(+/-)	22-Jul-22	(+/-)	21-Jul-22	27-Jul-22	26-Jul-22	Change
GUNKULU22	Sep 2022	1,063	188,622	0.56 %	187,580	1.37 %	185,036	-1.06 %	187,022	-0.15 %	187,311	5.41	5.40	0.01 0.19 %
JASU22	Sep 2022	308	127,837	0.18 %	127,608	-2.23 %	130,513	0.00 %	130,512	0.39 %	130,002	2.62	2.65	-0.03 -1.1 %
SIRIZ22	Dec 2022	2	102,220	0.00 %	102,221	0.00 %	102,221	0.00 %	102,221	0.00 %	102,221	1.00	0.97	0.03 3.09 %
BLANDU22	Sep 2022	17	88,668	0.00 %	88,666	0.57 %	88,164	1.15 %	87,158	0.59 %	86,644	1.00	1.00	0 0 %
SIRIU22	Sep 2022	7	85,494	0.00 %	85,495	0.00 %	85,495	0.00 %	85,494	4.92 %	81,483	1.01	0.98	0.03 3.06 %
KTCU22	Sep 2022	14	52,462	0.00 %	52,464	-0.03 %	52,481	0.02 %	52,472	0.00 %	52,473	57.15	56.75	0.4 0.7 %
TRUEU22	Sep 2022	11,463	49,571	-10.72 %	55,522	-4.96 %	58,421	8.36 %	53,916	-12.03 %	61,290	4.74	4.59	0.15 3.27 %
GUNKULZ22	Dec 2022	1,516	48,617	1.07 %	48,101	2.12 %	47,101	1.08 %	46,598	1.08 %	46,098	5.40	5.37	0.03 0.56 %
BECU22	Sep 2022	11	43,818	0.00 %	43,817	0.23 %	43,717	0.00 %	43,718	0.44 %	43,526	12.50	12.38	0.12 0.97 %
BANPUZ22	Dec 2022	355	41,242	-0.13 %	41,294	-1.09 %	41,749	7.81 %	38,725	3.51 %	37,413	12.25	12.10	0.15 1.24 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	474.00	106.00	28.80
KCE	62.75	4.25	7.26
HANA	45.75	2.75	6.40
CK	21.40	0.90	4.39
CKP	5.35	0.20	3.88
VGI	4.36	0.16	3.81
SPRC	11.70	0.40	3.54
MINT	33.50	1.00	3.08
TRUE	4.74	0.14	3.04
TOP	51.25	1.25	2.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	30.50	-0.50	-1.61
HMPRO	13.30	-0.20	-1.48
SCGP	51.00	-0.75	-1.45
BCPG	10.20	-0.10	-0.97
STEC	12.10	-0.10	-0.82
BGRIM	38.00	-0.25	-0.65
IVL	43.75	-0.25	-0.57
GPSC	67.75	-0.25	-0.37
TISCO	88.50	0.00	0.00
INTUCH	70.00	0.00	0.00
TTCL	4.80	0.00	0.00
BTS	8.60	0.00	0.00
PTG	14.30	0.00	0.00
TQM	45.00	0.00	0.00
BBL	132.50	0.00	0.00
GUNKUL	5.40	0.00	0.00
KKP	65.75	0.00	0.00
OR	25.25	0.00	0.00
MTC	48.25	0.00	0.00
CRC	36.50	0.00	0.00
KTB	15.90	0.00	0.00
MAJOR	20.60	0.00	0.00
BAM	16.90	0.00	0.00
MEGA	48.75	0.00	0.00
WHA	3.00	0.00	0.00

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
27/07/2022	72,161	73,088	-927	46,031	43,657	2,374	103,692	105,139	-1,447	221,884	480,150

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/07/2022	12,028	11,345	683	3,052	3,164	-112	10,441	11,012	-571	25,521	61,856

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/07/2022	23	153	-130	14,844	3,353	11,491	16,215	27,576	-11,361	31,082	206,766