

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Aug-22	27-Jul-22	Change	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	(+/-)	22-Jul-22
S50Q22	Aug 2022	962.70	954.50	8.2 0.86 %	421	-4.75 %	442	89.70 %	233	-1.69 %	237	146.88 %	96
S50U22	Sep 2022	958.80	951.90	6.9 0.72 %	448,681	9.62 %	409,302	0.90 %	405,632	-2.41 %	415,647	3.59 %	401,238
S50V22	Oct 2022	960.00	952.00	8 0.84 %	49	13.95 %	43	0.00 %	0	0.00 %	0	0.00 %	0
S50Z22	Dec 2022	957.60	951.30	6.3 0.66 %	52,416	-0.97 %	52,932	1.33 %	52,235	-5.35 %	55,189	0.34 %	55,001
S50H23	Mar 2023	952.40	946.40	6 0.63 %	12,748	-8.86 %	13,987	6.89 %	13,085	0.87 %	12,972	1.57 %	12,771
S50M23	Jun 2023	947.40	940.80	6.6 0.7 %	3,880	12.66 %	3,444	6.53 %	3,233	1.57 %	3,183	3.82 %	3,066

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Aug-22	27-Jul-22	Change	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	(+/-)	22-Jul-22
AWCU22	Sep 2022	10,594	5.00	4.99	0.01 0.20 %	7,160	171.31 %	2,639	0.23 %	2,633	61.04 %	1,635	2.19 %	1,600
GULFU22	Sep 2022	6,257	47.10	47.25	-0.15 -0.32 %	9,961	-14.27 %	11,619	4.88 %	11,078	19.81 %	9,246	6.93 %	8,647
SUPERH23	Mar 2023	6,000	0.75	0.74	0.01 1.35 %	17,020	-26.06 %	23,020	0.00 %	23,020	0.00 %	23,020	0.00 %	23,020
PTGU22	Sep 2022	5,455	14.80	14.40	0.40 2.78 %	22,594	8.39 %	20,845	-1.49 %	21,160	3.45 %	20,454	-3.27 %	21,145
TRUEU22	Sep 2022	4,774	4.74	4.74	0.00 0.00 %	47,222	-4.74 %	49,571	-10.72 %	55,522	-4.96 %	58,421	8.36 %	53,916
TRUEZ22	Dec 2022	4,506	4.77	4.78	-0.01 -0.21 %	21,174	27.00 %	16,673	103.75 %	8,183	6.48 %	7,685	-0.01 %	7,686
BANPUU22	Sep 2022	3,760	12.26	12.31	-0.05 -0.41 %	35,861	7.03 %	33,505	-10.42 %	37,404	2.44 %	36,514	-0.59 %	36,731
GUNKULU22	Sep 2022	3,656	5.30	5.41	-0.11 -2.03 %	185,146	-1.84 %	188,622	0.56 %	187,580	1.37 %	185,036	-1.06 %	187,022
BLANDU22	Sep 2022	3,574	1.02	1.00	0.02 2.00 %	86,358	-2.61 %	88,668	0.00 %	88,666	0.57 %	88,164	1.15 %	87,158
WHAU22	Sep 2022	3,511	3.07	3.03	0.04 1.32 %	27,349	-6.61 %	29,285	1.74 %	28,784	7.48 %	26,780	-0.72 %	26,975

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	(+/-)	22-Jul-22	01-Aug-22	27-Jul-22	Change
GUNKULU22	Sep 2022	3,656	185,146	-1.84 %	188,622	0.56 %	187,580	1.37 %	185,036	-1.06 %	187,022	5.30	5.41	-0.1 -2.0 %
JASU22	Sep 2022	332	127,555	-0.22 %	127,837	0.18 %	127,608	-2.23 %	130,513	0.00 %	130,512	2.65	2.62	0.03 1.15 %
SIRIZ22	Dec 2022	500	102,720	0.49 %	102,220	0.00 %	102,221	0.00 %	102,221	0.00 %	102,221	1.00	1.00	0 0 %
BLANDU22	Sep 2022	3,574	86,358	-2.61 %	88,668	0.00 %	88,666	0.57 %	88,164	1.15 %	87,158	1.02	1.00	0.02 2 %
SIRIU22	Sep 2022	2,504	85,994	0.58 %	85,494	0.00 %	85,495	0.00 %	85,495	0.00 %	85,494	1.01	1.01	0 0 %
KTCU22	Sep 2022	25	52,439	-0.04 %	52,462	0.00 %	52,464	-0.03 %	52,481	0.02 %	52,472	57.70	57.15	0.55 0.96 %
GUNKULZ22	Dec 2022	1,013	49,129	1.05 %	48,617	1.07 %	48,101	2.12 %	47,101	1.08 %	46,598	5.34	5.40	-0.06 -1.1 %
TRUEU22	Sep 2022	4,774	47,222	-4.74 %	49,571	-10.72 %	55,522	-4.96 %	58,421	8.36 %	53,916	4.74	4.74	0 0 %
BEKU22	Sep 2022	711	43,915	0.22 %	43,818	0.00 %	43,817	0.23 %	43,717	0.00 %	43,718	12.89	12.50	0.39 3.12 %
TTBU22	Sep 2022	2,930	41,151	6.38 %	38,683	2.54 %	37,725	-3.86 %	39,241	0.52 %	39,039	1.20	1.20	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	33.25	2.75	9.02
DELTA	510.00	36.00	7.59
AEONTS	175.00	9.00	5.42
OR	26.50	1.25	4.95
MBK	16.40	0.70	4.46
KCE	65.50	2.75	4.38
PTG	14.90	0.60	4.20
PLANB	6.30	0.25	4.13
CPN	66.00	2.50	3.94
TQM	46.75	1.75	3.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	15.20	-0.50	-3.18
CPALL	59.75	-1.50	-2.45
VNG	7.20	-0.15	-2.04
ITD	2.00	-0.04	-1.96
SCC	366.00	-7.00	-1.88
GUNKUL	5.30	-0.10	-1.85
PTTEP	159.50	-3.00	-1.85
SCB	100.00	-1.50	-1.48
CK	21.10	-0.30	-1.40
BLA	37.50	-0.50	-1.32

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
01/08/2022	119,835	99,765	20,070	44,032	38,091	5,941	89,925	115,936	-26,011	253,792	518,195

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/08/2022	30,710	22,576	8,134	7,623	6,123	1,500	15,072	24,706	-9,634	53,405	55,012

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/08/2022	299	20	279	15,041	32,454	-17,413	63,836	46,702	17,134	79,176	189,922