

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Aug-22	01-Aug-22	Change	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22
S50Q22	Aug 2022	960.50	962.70	-2.2 -0.23 %	410	-2.61 %	421	-4.75 %	442	89.70 %	233	-1.69 %	237
S50U22	Sep 2022	958.40	958.80	-0.4 -0.04 %	455,213	1.46 %	448,681	9.62 %	409,302	0.90 %	405,632	-2.41 %	415,647
S50V22	Oct 2022	958.40	960.00	-1.6 -0.17 %	65	32.65 %	49	13.95 %	43	0.00 %	0	0.00 %	0
S50Z22	Dec 2022	956.90	957.60	-0.7 -0.07 %	52,788	0.71 %	52,416	-0.97 %	52,932	1.33 %	52,235	-5.35 %	55,189
S50H23	Mar 2023	951.70	952.40	-0.7 -0.07 %	12,584	-1.29 %	12,748	-8.86 %	13,987	6.89 %	13,085	0.87 %	12,972
S50M23	Jun 2023	946.70	947.40	-0.7 -0.07 %	4,016	3.51 %	3,880	12.66 %	3,444	6.53 %	3,233	1.57 %	3,183

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Aug-22	01-Aug-22	Change	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22
KTBM23	Jun 2023	14,000	15.67	15.69	-0.02 -0.13 %	11	-99.84 %	7,011	0.06 %	7,007	0.00 %	7,007	0.04 %	7,004
TRUEU22	Sep 2022	13,731	4.88	4.74	0.14 2.95 %	41,979	-11.10 %	47,222	-4.74 %	49,571	-10.72 %	55,522	-4.96 %	58,421
BLANDU22	Sep 2022	9,993	1.02	1.02	0.00 0.00 %	85,007	-1.56 %	86,358	-2.61 %	88,668	0.00 %	88,666	0.57 %	88,164
BDMSH23	Mar 2023	9,500	26.52	26.29	0.23 0.87 %	1,211	-76.31 %	5,111	0.00 %	5,111	0.00 %	5,111	6.24 %	4,811
TRUEZ22	Dec 2022	8,042	4.88	4.77	0.11 2.31 %	20,183	-4.68 %	21,174	27.00 %	16,673	103.75 %	8,183	6.48 %	7,685
BAMU22	Sep 2022	5,148	17.10	16.90	0.20 1.18 %	11,443	0.28 %	11,411	4.82 %	10,886	3.12 %	10,557	13.27 %	9,320
BTSU22	Sep 2022	4,506	8.55	8.52	0.03 0.35 %	25,407	-15.06 %	29,911	-1.80 %	30,460	-0.05 %	30,476	0.00 %	30,476
ITDH23	Mar 2023	4,150	1.96	2.01	-0.05 -2.49 %	25,163	6.56 %	23,614	0.00 %	23,614	0.00 %	23,614	0.00 %	23,614
JASU22	Sep 2022	4,104	2.68	2.65	0.03 1.13 %	129,553	1.57 %	127,555	-0.22 %	127,837	0.18 %	127,608	-2.23 %	130,513
GUNKULZ22	Dec 2022	4,003	5.30	5.34	-0.04 -0.75 %	52,629	7.12 %	49,129	1.05 %	48,617	1.07 %	48,101	2.12 %	47,101

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	(+/-)	25-Jul-22	02-Aug-22	01-Aug-22	Change
GUNKULU22	Sep 2022	2,577	186,205	0.57 %	185,146	-1.84 %	188,622	0.56 %	187,580	1.37 %	185,036	5.29	5.30	-0.01 -0.2 %
JASU22	Sep 2022	4,104	129,553	1.57 %	127,555	-0.22 %	127,837	0.18 %	127,608	-2.23 %	130,513	2.68	2.65	0.03 1.13 %
SIRIZ22	Dec 2022	0	102,720	0.00 %	102,720	0.49 %	102,220	0.00 %	102,221	0.00 %	102,221	1.00	1.00	0 0 %
SIRIU22	Sep 2022	9	86,002	0.01 %	85,994	0.58 %	85,494	0.00 %	85,495	0.00 %	85,495	1.01	1.01	0 0 %
BLANDU22	Sep 2022	9,993	85,007	-1.56 %	86,358	-2.61 %	88,668	0.00 %	88,666	0.57 %	88,164	1.02	1.02	0 0 %
GUNKULZ22	Dec 2022	4,003	52,629	7.12 %	49,129	1.05 %	48,617	1.07 %	48,101	2.12 %	47,101	5.30	5.34	-0.04 -0.8 %
KTCU22	Sep 2022	2	52,440	0.00 %	52,439	-0.04 %	52,462	0.00 %	52,464	-0.03 %	52,481	57.61	57.70	-0.09 -0.2 %
BECU22	Sep 2022	211	44,123	0.47 %	43,915	0.22 %	43,818	0.00 %	43,817	0.23 %	43,717	12.55	12.89	-0.3 -2.6 %
TRUEU22	Sep 2022	13,731	41,979	-11.10 %	47,222	-4.74 %	49,571	-10.72 %	55,522	-4.96 %	58,421	4.88	4.74	0.14 2.95 %
TTBU22	Sep 2022	850	40,661	-1.19 %	41,151	6.38 %	38,683	2.54 %	37,725	-3.86 %	39,241	1.19	1.20	-0.01 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	23.80	1.10	4.85
AP	10.20	0.25	2.51
TRUE	4.90	0.12	2.51
BAM	17.20	0.40	2.38
AMATA	18.60	0.40	2.20
BCH	20.60	0.40	1.98
DTAC	46.50	0.75	1.64
SCGP	52.25	0.75	1.46
PTG	15.10	0.20	1.34
CHG	3.78	0.04	1.07

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	490.00	-20.00	-3.92
GLOBAL	18.80	-0.60	-3.09
ITD	1.94	-0.06	-3.00
SPRC	11.70	-0.30	-2.50
BEC	12.60	-0.30	-2.33
COM7	32.50	-0.75	-2.26
HANA	45.75	-1.00	-2.14
MAJOR	20.40	-0.40	-1.92
STA	21.80	-0.40	-1.80
TTB	1.17	-0.02	-1.68

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
02/08/2022	87,376	59,610	27,766	27,042	30,848	-3,806	85,657	109,617	-23,960	200,075	525,076

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/08/2022	21,325	17,338	3,987	4,696	4,175	521	14,612	19,120	-4,508	40,633	55,133

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/08/2022	44	39	5	22,848	11,007	11,841	19,463	31,309	-11,846	42,355	199,271