

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Aug-22	02-Aug-22	Change	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22
S50Q22	Aug 2022	964.20	960.50	3.7 0.39 %	425	3.66 %	410	-2.61 %	421	-4.75 %	442	89.70 %	233
S50U22	Sep 2022	962.10	958.40	3.7 0.39 %	453,644	-0.34 %	455,213	1.46 %	448,681	9.62 %	409,302	0.90 %	405,632
S50V22	Oct 2022	959.00	958.40	0.6 0.06 %	66	1.54 %	65	32.65 %	49	13.95 %	43	0.00 %	0
S50Z22	Dec 2022	960.30	956.90	3.4 0.36 %	52,692	-0.18 %	52,788	0.71 %	52,416	-0.97 %	52,932	1.33 %	52,235
S50H23	Mar 2023	954.90	951.70	3.2 0.34 %	13,319	5.84 %	12,584	-1.29 %	12,748	-8.86 %	13,987	6.89 %	13,085
S50M23	Jun 2023	949.40	946.70	2.7 0.29 %	4,058	1.05 %	4,016	3.51 %	3,880	12.66 %	3,444	6.53 %	3,233

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Aug-22	02-Aug-22	Change	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22
GUNKULU22	Sep 2022	18,958	4.96	5.29	-0.33 -6.24 %	174,125	-6.49 %	186,205	0.57 %	185,146	-1.84 %	188,622	0.56 %	187,580
TRUEZ22	Dec 2022	11,719	4.85	4.88	-0.03 -0.61 %	29,901	48.15 %	20,183	-4.68 %	21,174	27.00 %	16,673	103.75 %	8,183
AWCU22	Sep 2022	9,507	5.06	5.00	0.06 1.20 %	10,656	48.91 %	7,156	-0.06 %	7,160	171.31 %	2,639	0.23 %	2,633
GUNKULZ22	Dec 2022	7,599	4.95	5.30	-0.35 -6.60 %	49,676	-5.61 %	52,629	7.12 %	49,129	1.05 %	48,617	1.07 %	48,101
TRUEU22	Sep 2022	7,380	4.85	4.88	-0.03 -0.61 %	36,809	-12.32 %	41,979	-11.10 %	47,222	-4.74 %	49,571	-10.72 %	55,522
BANPUZ22	Dec 2022	6,883	12.20	12.00	0.20 1.67 %	43,677	9.54 %	39,872	2.09 %	39,054	-5.31 %	41,242	-0.13 %	41,294
WHAU22	Sep 2022	6,863	3.10	3.08	0.02 0.65 %	26,728	-2.26 %	27,347	-0.01 %	27,349	-6.61 %	29,285	1.74 %	28,784
BANPUU22	Sep 2022	4,445	12.27	12.07	0.20 1.66 %	33,809	-9.58 %	37,389	4.26 %	35,861	7.03 %	33,505	-10.42 %	37,404
BAMU22	Sep 2022	3,216	17.13	17.10	0.03 0.18 %	11,349	-0.82 %	11,443	0.28 %	11,411	4.82 %	10,886	3.12 %	10,557
PLANBU22X	Sep 2022	3,150	6.08	6.08	0.00 0.00 %	39,536	8.66 %	36,386	-0.02 %	36,394	-5.19 %	38,388	-0.03 %	38,401

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	(+/-)	26-Jul-22	03-Aug-22	02-Aug-22	Change
BLANDZ22	Dec 2022	1,000	181,791	0.55 %	180,791	0.01 %	180,770	0.01 %	180,750	0.00 %	180,750	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	18,958	174,125	-6.49 %	186,205	0.57 %	185,146	-1.84 %	188,622	0.56 %	187,580	4.96	5.29	-0.3 -6.2 %
JASU22	Sep 2022	1,009	128,550	-0.77 %	129,553	1.57 %	127,555	-0.22 %	127,837	0.18 %	127,608	2.65	2.68	-0.03 -1.1 %
SIRIZ22	Dec 2022	0	102,720	0.00 %	102,720	0.00 %	102,720	0.49 %	102,220	0.00 %	102,221	1.00	1.00	0 0 %
SIRIU22	Sep 2022	550	86,502	0.58 %	86,002	0.01 %	85,994	0.58 %	85,494	0.00 %	85,495	1.01	1.01	0 0 %
BLANDU22	Sep 2022	1,525	84,497	-0.60 %	85,007	-1.56 %	86,358	-2.61 %	88,668	0.00 %	88,666	1.02	1.02	0 0 %
KTCU22	Sep 2022	0	52,440	0.00 %	52,440	0.00 %	52,439	-0.04 %	52,462	0.00 %	52,464	57.69	57.61	0.08 0.14 %
GUNKULZ22	Dec 2022	7,599	49,676	-5.61 %	52,629	7.12 %	49,129	1.05 %	48,617	1.07 %	48,101	4.95	5.30	-0.4 -6.6 %
BECU22	Sep 2022	172	44,288	0.37 %	44,123	0.47 %	43,915	0.22 %	43,818	0.00 %	43,817	12.24	12.55	-0.3 -2.5 %
BANPUZ22	Dec 2022	6,883	43,677	9.54 %	39,872	2.09 %	39,054	-5.31 %	41,242	-0.13 %	41,294	12.20	12.00	0.2 1.67 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	522.00	32.00	6.53
BDMS	27.75	0.75	2.78
CK	21.40	0.50	2.39
WHA	3.10	0.06	1.97
MBK	16.50	0.30	1.85
BCP	30.25	0.50	1.68
ERW	3.74	0.06	1.63
CHG	3.84	0.06	1.59
PTTEP	161.50	2.50	1.57
BANPU	13.30	0.20	1.53

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.94	-0.31	-5.90
ITD	1.88	-0.06	-3.09
BLAND	1.01	-0.03	-2.88
CKP	5.20	-0.15	-2.80
BEC	12.30	-0.30	-2.38
PSL	17.60	-0.40	-2.22
AWC	5.00	-0.10	-1.96
BTS	8.55	-0.15	-1.72
HANA	45.00	-0.75	-1.64
STEC	12.00	-0.20	-1.64

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
03/08/2022	66,968	64,597	2,371	29,148	33,812	-4,664	92,950	90,657	2,293	189,066	524,204

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2022	31,285	28,862	2,423	5,854	7,906	-2,052	25,786	26,157	-371	62,925	56,820

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2022	15	15	0	10,144	15,196	-5,052	34,387	29,335	5,052	44,546	195,364