

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Aug-22	03-Aug-22	Change	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22
S50Q22	Aug 2022	962.20	964.20	-2 -0.21 %	469	10.35 %	425	3.66 %	410	-2.61 %	421	-4.75 %	442
S50U22	Sep 2022	961.70	962.10	-0.4 -0.04 %	461,651	1.77 %	453,644	-0.34 %	455,213	1.46 %	448,681	9.62 %	409,302
S50V22	Oct 2022	961.20	959.00	2.2 0.23 %	68	3.03 %	66	1.54 %	65	32.65 %	49	13.95 %	43
S50Z22	Dec 2022	959.90	960.30	-0.4 -0.04 %	53,099	0.77 %	52,692	-0.18 %	52,788	0.71 %	52,416	-0.97 %	52,932
S50H23	Mar 2023	954.60	954.90	-0.3 -0.03 %	13,663	2.58 %	13,319	5.84 %	12,584	-1.29 %	12,748	-8.86 %	13,987
S50M23	Jun 2023	949.90	949.40	0.5 0.05 %	4,040	-0.44 %	4,058	1.05 %	4,016	3.51 %	3,880	12.66 %	3,444

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Aug-22	03-Aug-22	Change	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22
AWCU22	Sep 2022	13,522	5.00	5.06	-0.06 -1.19 %	12,177	14.27 %	10,656	48.91 %	7,156	-0.06 %	7,160	171.31 %	2,639
WHAU22	Sep 2022	12,350	3.10	3.10	0.00 0.00 %	34,389	28.66 %	26,728	-2.26 %	27,347	-0.01 %	27,349	-6.61 %	29,285
BANPUZ22	Dec 2022	12,189	11.93	12.20	-0.27 -2.21 %	49,164	12.56 %	43,677	9.54 %	39,872	2.09 %	39,054	-5.31 %	41,242
TRUEU22	Sep 2022	8,672	4.86	4.85	0.01 0.21 %	44,749	21.57 %	36,809	-12.32 %	41,979	-11.10 %	47,222	-4.74 %	49,571
BANPUU22	Sep 2022	5,656	11.98	12.27	-0.29 -2.36 %	37,242	10.15 %	33,809	-9.58 %	37,389	4.26 %	35,861	7.03 %	33,505
GULFU22	Sep 2022	3,984	49.10	47.97	1.13 2.36 %	7,364	-20.27 %	9,236	-5.39 %	9,762	-2.00 %	9,961	-14.27 %	11,619
PLANBU22X	Sep 2022	3,534	6.32	6.08	0.24 3.95 %	40,026	1.24 %	39,536	8.66 %	36,386	-0.02 %	36,394	-5.19 %	38,388
THANIZ22	Dec 2022	3,500	4.11	4.09	0.02 0.49 %	20,005	21.21 %	16,505	0.00 %	16,505	0.00 %	16,505	0.00 %	16,505
PTGU22	Sep 2022	3,489	15.17	14.96	0.21 1.40 %	18,418	-4.51 %	19,288	-6.79 %	20,694	-8.41 %	22,594	8.39 %	20,845
BCHU22	Sep 2022	3,266	20.06	20.58	-0.52 -2.53 %	10,717	12.59 %	9,519	1.05 %	9,420	-3.21 %	9,732	3.18 %	9,432

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	(+/-)	27-Jul-22	04-Aug-22	03-Aug-22	Change
BLANDZ22	Dec 2022	1	181,791	0.00 %	181,791	0.55 %	180,791	0.01 %	180,770	0.01 %	180,750	1.03	1.02	0.01 0.98 %
GUNKULU22	Sep 2022	1,722	174,698	0.33 %	174,125	-6.49 %	186,205	0.57 %	185,146	-1.84 %	188,622	5.00	4.96	0.04 0.81 %
JASU22	Sep 2022	51	128,573	0.02 %	128,550	-0.77 %	129,553	1.57 %	127,555	-0.22 %	127,837	2.65	2.65	0 0 %
SIRIZ22	Dec 2022	0	102,720	0.00 %	102,720	0.00 %	102,720	0.00 %	102,720	0.49 %	102,220	1.00	1.00	0 0 %
SIRIU22	Sep 2022	5	86,502	0.00 %	86,502	0.58 %	86,002	0.01 %	85,994	0.58 %	85,494	1.01	1.01	0 0 %
BLANDU22	Sep 2022	1,204	84,397	-0.12 %	84,497	-0.60 %	85,007	-1.56 %	86,358	-2.61 %	88,668	1.02	1.02	0 0 %
KTCU22	Sep 2022	72	52,509	0.13 %	52,440	0.00 %	52,440	0.00 %	52,439	-0.04 %	52,462	58.35	57.69	0.66 1.14 %
GUNKULZ22	Dec 2022	513	49,171	-1.02 %	49,676	-5.61 %	52,629	7.12 %	49,129	1.05 %	48,617	5.01	4.95	0.06 1.21 %
BANPUZ22	Dec 2022	12,189	49,164	12.56 %	43,677	9.54 %	39,872	2.09 %	39,054	-5.31 %	41,242	11.93	12.20	-0.3 -2.2 %
TRUEU22	Sep 2022	8,672	44,749	21.57 %	36,809	-12.32 %	41,979	-11.10 %	47,222	-4.74 %	49,571	4.86	4.85	0.01 0.21 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCGP	54.75	3.00	5.80
SAWAD	53.25	2.50	4.93
MTC	50.75	2.00	4.10
DELTA	542.00	20.00	3.83
GFPT	15.30	0.50	3.38
TASCO	16.80	0.50	3.07
AAV	2.78	0.08	2.96
PLANB	6.35	0.15	2.42
PTG	15.30	0.30	2.00
BA	10.20	0.20	2.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	11.00	-0.60	-5.17
PTTEP	154.50	-7.00	-4.33
BANPU	12.80	-0.50	-3.76
BCH	20.20	-0.60	-2.88
BCP	29.50	-0.75	-2.48
BDMS	27.25	-0.50	-1.80
IRPC	3.32	-0.06	-1.78
PSL	17.30	-0.30	-1.70
PTTGC	44.75	-0.75	-1.65
MAJOR	20.40	-0.30	-1.45

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
04/08/2022	72,962	73,157	-195	35,003	29,676	5,327	87,295	92,427	-5,132	195,260	532,990

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/08/2022	23,780	21,326	2,454	6,525	5,101	1,424	20,543	24,421	-3,878	50,848	54,384

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/08/2022	0	10	-10	7,196	16,978	-9,782	39,634	29,842	9,792	46,830	197,121