

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Aug-22	04-Aug-22	Change	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22
S50Q22	Aug 2022	965.10	962.20	2.9 0.3 %	487	3.84 %	469	10.35 %	425	3.66 %	410	-2.61 %	421
S50U22	Sep 2022	962.40	961.70	0.7 0.07 %	459,887	-0.38 %	461,651	1.77 %	453,644	-0.34 %	455,213	1.46 %	448,681
S50V22	Oct 2022	962.80	961.20	1.6 0.17 %	68	0.00 %	68	3.03 %	66	1.54 %	65	32.65 %	49
S50Z22	Dec 2022	961.00	959.90	1.1 0.11 %	53,907	1.52 %	53,099	0.77 %	52,692	-0.18 %	52,788	0.71 %	52,416
S50H23	Mar 2023	955.40	954.60	0.8 0.08 %	13,471	-1.41 %	13,663	2.58 %	13,319	5.84 %	12,584	-1.29 %	12,748
S50M23	Jun 2023	950.90	949.90	1 0.11 %	4,289	6.16 %	4,040	-0.44 %	4,058	1.05 %	4,016	3.51 %	3,880

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Aug-22	04-Aug-22	Change	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22
SUPERZ22	Dec 2022	10,007	0.74	0.75	-0.01 -1.33 %	44,207	29.26 %	34,200	3.01 %	33,200	0.00 %	33,200	0.00 %	33,200
AWCU22	Sep 2022	9,924	5.00	5.00	0.00 0.00 %	12,714	4.41 %	12,177	14.27 %	10,656	48.91 %	7,156	-0.06 %	7,160
WHAU22	Sep 2022	9,040	3.17	3.10	0.07 2.26 %	30,405	-11.59 %	34,389	28.66 %	26,728	-2.26 %	27,347	-0.01 %	27,349
SUPERH23	Mar 2023	9,000	0.75	0.75	0.00 0.00 %	23,020	64.19 %	14,020	-17.63 %	17,020	0.00 %	17,020	0.00 %	17,020
JASU22	Sep 2022	8,072	2.62	2.65	-0.03 -1.13 %	120,644	-6.17 %	128,573	0.02 %	128,550	-0.77 %	129,553	1.57 %	127,555
BANPUU22	Sep 2022	7,639	12.00	11.98	0.02 0.17 %	40,093	7.66 %	37,242	10.15 %	33,809	-9.58 %	37,389	4.26 %	35,861
TRUEZ22	Dec 2022	7,110	4.99	4.86	0.13 2.67 %	28,804	-3.68 %	29,904	0.01 %	29,901	48.15 %	20,183	-4.68 %	21,174
TRUEU22	Sep 2022	5,649	4.99	4.86	0.13 2.67 %	47,908	7.06 %	44,749	21.57 %	36,809	-12.32 %	41,979	-11.10 %	47,222
APU22	Sep 2022	5,100	10.34	10.14	0.20 1.97 %	35	0.00 %	35	0.00 %	35	-14.63 %	41	0.00 %	41
SIRIZ22	Dec 2022	4,500	0.99	1.00	-0.01 -1.00 %	107,220	4.38 %	102,720	0.00 %	102,720	0.00 %	102,720	0.00 %	102,720

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	(+/-)	01-Aug-22	05-Aug-22	04-Aug-22	Change
BLANDZ22	Dec 2022	2	181,793	0.00 %	181,791	0.00 %	181,791	0.55 %	180,791	0.01 %	180,770	1.03	1.03	0 0 %
GUNKULU22	Sep 2022	1,548	175,216	0.30 %	174,698	0.33 %	174,125	-6.49 %	186,205	0.57 %	185,146	5.02	5.00	0.02 0.4 %
JASU22	Sep 2022	8,072	120,644	-6.17 %	128,573	0.02 %	128,550	-0.77 %	129,553	1.57 %	127,555	2.62	2.65	-0.03 -1.1 %
SIRIZ22	Dec 2022	4,500	107,220	4.38 %	102,720	0.00 %	102,720	0.00 %	102,720	0.00 %	102,720	0.99	1.00	-0.01 -1 %
SIRIU22	Sep 2022	2,641	85,052	-1.68 %	86,502	0.00 %	86,502	0.58 %	86,002	0.01 %	85,994	1.00	1.01	-0.01 -1 %
BLANDU22	Sep 2022	1,016	84,397	0.00 %	84,397	-0.12 %	84,497	-0.60 %	85,007	-1.56 %	86,358	1.02	1.02	0 0 %
KTCU22	Sep 2022	2	52,509	0.00 %	52,509	0.13 %	52,440	0.00 %	52,440	0.00 %	52,439	58.35	58.35	0 0 %
BANPUZ22	Dec 2022	2,968	51,301	4.35 %	49,164	12.56 %	43,677	9.54 %	39,872	2.09 %	39,054	11.93	11.93	0 0 %
SIRIH23	Mar 2023	500	50,169	1.01 %	49,669	0.00 %	49,669	0.00 %	49,669	0.00 %	49,669	0.98	0.99	-0.01 -1.0 %
GUNKULZ22	Dec 2022	9	49,171	0.00 %	49,171	-1.02 %	49,676	-5.61 %	52,629	7.12 %	49,129	5.05	5.01	0.04 0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KKP	67.00	2.75	4.28
STEC	12.50	0.40	3.31
COM7	33.50	1.00	3.08
WHA	3.18	0.08	2.58
SCB	103.50	2.50	2.48
TQM	48.00	1.00	2.13
TRUE	5.00	0.10	2.04
AP	10.40	0.20	1.96
KTB	16.00	0.30	1.91
DTAC	46.75	0.75	1.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	43.00	-1.00	-2.27
PTTEP	151.00	-3.50	-2.27
BGRIM	38.75	-0.75	-1.90
STGT	16.20	-0.30	-1.82
KEX	23.20	-0.40	-1.69
BCP	29.00	-0.50	-1.69
JAS	2.60	-0.04	-1.52
SUPER	0.72	-0.01	-1.37
TPIPL	1.63	-0.02	-1.21
CENDEL	41.50	-0.50	-1.19

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
05/08/2022	57,437	56,005	1,432	26,346	25,024	1,322	64,187	66,941	-2,754	147,970	532,109

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2022	26,601	22,296	4,305	8,365	6,881	1,484	23,641	29,430	-5,789	58,607	52,681

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2022	52	0	52	19,999	30,459	-10,460	65,476	55,068	10,408	85,527	181,377