

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Aug-22	05-Aug-22	Change	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22
S50Q22	Aug 2022	974.20	965.10	9.1 0.94 %	479	-1.64 %	487	3.84 %	469	10.35 %	425	3.66 %	410
S50U22	Sep 2022	971.10	962.40	8.7 0.9 %	472,044	2.64 %	459,887	-0.38 %	461,651	1.77 %	453,644	-0.34 %	455,213
S50V22	Oct 2022	972.00	962.80	9.2 0.96 %	106	55.88 %	68	0.00 %	68	3.03 %	66	1.54 %	65
S50Z22	Dec 2022	969.70	961.00	8.7 0.91 %	55,980	3.85 %	53,907	1.52 %	53,099	0.77 %	52,692	-0.18 %	52,788
S50H23	Mar 2023	963.30	955.40	7.9 0.83 %	13,717	1.83 %	13,471	-1.41 %	13,663	2.58 %	13,319	5.84 %	12,584
S50M23	Jun 2023	958.60	950.90	7.7 0.81 %	4,771	11.24 %	4,289	6.16 %	4,040	-0.44 %	4,058	1.05 %	4,016

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Aug-22	05-Aug-22	Change	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22
SUPERZ22	Dec 2022	7,000	0.75	0.74	0.01 1.35 %	51,207	15.83 %	44,207	29.26 %	34,200	3.01 %	33,200	0.00 %	33,200
WHAU22	Sep 2022	5,156	3.15	3.17	-0.02 -0.63 %	34,511	13.50 %	30,405	-11.59 %	34,389	28.66 %	26,728	-2.26 %	27,347
GUNKULU22	Sep 2022	4,122	5.05	5.02	0.03 0.60 %	174,707	-0.29 %	175,216	0.30 %	174,698	0.33 %	174,125	-6.49 %	186,205
THANIZ22	Dec 2022	4,000	4.19	4.15	0.04 0.96 %	26,505	17.77 %	22,505	12.50 %	20,005	21.21 %	16,505	0.00 %	16,505
AWCU22	Sep 2022	3,021	5.00	5.00	0.00 0.00 %	9,726	-23.50 %	12,714	4.41 %	12,177	14.27 %	10,656	48.91 %	7,156
SIRIU22	Sep 2022	2,613	1.01	1.00	0.01 1.00 %	87,602	3.00 %	85,052	-1.68 %	86,502	0.00 %	86,502	0.58 %	86,002
KTBU22	Sep 2022	2,371	16.17	15.98	0.19 1.19 %	6,851	7.70 %	6,361	-4.88 %	6,687	4.39 %	6,406	1.63 %	6,303
TUU22	Sep 2022	2,122	16.11	16.30	-0.19 -1.17 %	9,431	-16.75 %	11,329	-2.71 %	11,644	-2.50 %	11,943	-5.54 %	12,643
BDMSZ22	Dec 2022	2,106	26.46	26.61	-0.15 -0.56 %	2,838	-9.73 %	3,144	-3.08 %	3,244	18.35 %	2,741	0.11 %	2,738
BANPUU22	Sep 2022	2,063	11.98	12.00	-0.02 -0.17 %	41,653	3.89 %	40,093	7.66 %	37,242	10.15 %	33,809	-9.58 %	37,389

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	(+/-)	02-Aug-22	08-Aug-22	05-Aug-22	Change
BLANDZ22	Dec 2022	0	181,793	0.00 %	181,793	0.00 %	181,791	0.00 %	181,791	0.55 %	180,791	1.02	1.03	-0.01 -1 %
GUNKULU22	Sep 2022	4,122	174,707	-0.29 %	175,216	0.30 %	174,698	0.33 %	174,125	-6.49 %	186,205	5.05	5.02	0.03 0.6 %
JASU22	Sep 2022	173	120,499	-0.12 %	120,644	-6.17 %	128,573	0.02 %	128,550	-0.77 %	129,553	2.62	2.62	0 0 %
SIRIZ22	Dec 2022	2	107,222	0.00 %	107,220	4.38 %	102,720	0.00 %	102,720	0.00 %	102,720	1.00	0.99	0.01 1.01 %
SIRIU22	Sep 2022	2,613	87,602	3.00 %	85,052	-1.68 %	86,502	0.00 %	86,502	0.58 %	86,002	1.01	1.00	0.01 1 %
BLANDU22	Sep 2022	58	84,400	0.00 %	84,397	0.00 %	84,397	-0.12 %	84,497	-0.60 %	85,007	1.02	1.02	0 0 %
BANPUZ22	Dec 2022	1,260	52,556	2.45 %	51,301	4.35 %	49,164	12.56 %	43,677	9.54 %	39,872	11.88	11.93	-0.05 -0.4 %
KTCU22	Sep 2022	149	52,390	-0.23 %	52,509	0.00 %	52,509	0.13 %	52,440	0.00 %	52,440	58.30	58.35	-0.05 -0.09 %
SIRIH23	Mar 2023	2,000	52,169	3.99 %	50,169	1.01 %	49,669	0.00 %	49,669	0.00 %	49,669	0.99	0.98	0.01 1.02 %
SUPERZ22	Dec 2022	7,000	51,207	15.83 %	44,207	29.26 %	34,200	3.01 %	33,200	0.00 %	33,200	0.75	0.74	0.01 1.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.37	0.07	5.38
THCOM	9.25	0.40	4.52
SCB	107.00	3.50	3.38
BPCG	10.60	0.30	2.91
PTT	36.50	1.00	2.82
SUPER	0.74	0.02	2.78
EA	84.25	2.25	2.74
IRPC	3.40	0.08	2.41
AMATA	19.20	0.40	2.13
INTUCH	73.75	1.50	2.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	506.00	-34.00	-6.30
CK	20.70	-0.60	-2.82
STEC	12.20	-0.30	-2.40
PSL	16.80	-0.40	-2.33
TOP	50.00	-1.00	-1.96
KCE	64.00	-1.25	-1.92
BDMS	26.50	-0.50	-1.85
KEX	22.80	-0.40	-1.72
BANPU	12.60	-0.20	-1.56
COM7	33.00	-0.50	-1.49

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
08/08/2022	100,347	88,093	12,254	50,344	49,411	933	107,637	120,824	-13,187	258,328	547,097

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/08/2022	25,082	30,531	-5,449	6,875	8,667	-1,792	31,065	23,824	7,241	63,022	52,800

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/08/2022	39	41	-2	15,044	12,163	2,881	40,575	43,454	-2,879	55,658	184,680