

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Aug-22	08-Aug-22	Change	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22
S50Q22	Aug 2022	979.20	974.20	5 0.51 %	424	-11.48 %	479	-1.64 %	487	3.84 %	469	10.35 %	425
S50U22	Sep 2022	977.30	971.10	6.2 0.64 %	490,778	3.97 %	472,044	2.64 %	459,887	-0.38 %	461,651	1.77 %	453,644
S50V22	Oct 2022	977.10	972.00	5.1 0.52 %	134	26.42 %	106	55.88 %	68	0.00 %	68	3.03 %	66
S50Z22	Dec 2022	975.60	969.70	5.9 0.61 %	55,438	-0.97 %	55,980	3.85 %	53,907	1.52 %	53,099	0.77 %	52,692
S50H23	Mar 2023	969.40	963.30	6.1 0.63 %	14,328	4.45 %	13,717	1.83 %	13,471	-1.41 %	13,663	2.58 %	13,319
S50M23	Jun 2023	964.30	958.60	5.7 0.59 %	4,823	1.09 %	4,771	11.24 %	4,289	6.16 %	4,040	-0.44 %	4,058

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Aug-22	08-Aug-22	Change	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22
SUPERZ22	Dec 2022	8,101	0.76	0.75	0.01 1.33 %	59,306	15.82 %	51,207	15.83 %	44,207	29.26 %	34,200	3.01 %	33,200
TRUEU22	Sep 2022	7,654	4.97	4.94	0.03 0.61 %	44,953	-5.22 %	47,427	-1.00 %	47,908	7.06 %	44,749	21.57 %	36,809
TTBU22	Sep 2022	5,620	1.21	1.20	0.01 0.83 %	40,398	-0.30 %	40,520	1.28 %	40,006	-0.57 %	40,234	-0.04 %	40,249
BANPUZ22	Dec 2022	5,212	11.92	11.88	0.04 0.34 %	55,745	6.07 %	52,556	2.45 %	51,301	4.35 %	49,164	12.56 %	43,677
CKPU22	Sep 2022	5,112	5.41	5.25	0.16 3.05 %	17,553	-14.75 %	20,591	2.54 %	20,081	2.55 %	19,582	2.78 %	19,053
TRUEZ22	Dec 2022	4,500	4.97	4.89	0.08 1.64 %	25,304	-15.10 %	29,804	3.47 %	28,804	-3.68 %	29,904	0.01 %	29,901
SUPERH23	Mar 2023	4,002	0.76	0.75	0.01 1.33 %	19,022	-17.37 %	23,020	0.00 %	23,020	64.19 %	14,020	-17.63 %	17,020
BANPUU22	Sep 2022	3,755	11.98	11.98	0.00 0.00 %	43,697	4.91 %	41,653	3.89 %	40,093	7.66 %	37,242	10.15 %	33,809
BDMSZ22	Dec 2022	3,501	26.76	26.46	0.30 1.13 %	2,538	-10.57 %	2,838	-9.73 %	3,144	-3.08 %	3,244	18.35 %	2,741
AWCU22	Sep 2022	3,380	5.19	5.00	0.19 3.80 %	11,997	23.35 %	9,726	-23.50 %	12,714	4.41 %	12,177	14.27 %	10,656

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	(+/-)	03-Aug-22	09-Aug-22	08-Aug-22	Change
BLANDZ22	Dec 2022	7	181,791	0.00 %	181,793	0.00 %	181,793	0.00 %	181,791	0.00 %	181,791	1.03	1.02	0.01 0.98 %
GUNKULU22	Sep 2022	1,574	175,165	0.26 %	174,707	-0.29 %	175,216	0.30 %	174,698	0.33 %	174,125	5.05	5.05	0 0 %
JASU22	Sep 2022	39	120,507	0.01 %	120,499	-0.12 %	120,644	-6.17 %	128,573	0.02 %	128,550	2.62	2.62	0 0 %
SIRIZ22	Dec 2022	0	107,222	0.00 %	107,222	0.00 %	107,220	4.38 %	102,720	0.00 %	102,720	1.00	1.00	0 0 %
SIRIU22	Sep 2022	1,019	88,616	1.16 %	87,602	3.00 %	85,052	-1.68 %	86,502	0.00 %	86,502	1.01	1.01	0 0 %
BLANDU22	Sep 2022	86	84,413	0.02 %	84,400	0.00 %	84,397	0.00 %	84,397	-0.12 %	84,497	1.04	1.02	0.02 1.96 %
SUPERZ22	Dec 2022	8,101	59,306	15.82 %	51,207	15.83 %	44,207	29.26 %	34,200	3.01 %	33,200	0.76	0.75	0.01 1.33 %
BANPUZ22	Dec 2022	5,212	55,745	6.07 %	52,556	2.45 %	51,301	4.35 %	49,164	12.56 %	43,677	11.92	11.88	0.04 0.34 %
KTCU22	Sep 2022	4	52,389	0.00 %	52,390	-0.23 %	52,509	0.00 %	52,509	0.13 %	52,440	58.70	58.30	0.4 0.69 %
SIRIH23	Mar 2023	0	52,169	0.00 %	52,169	3.99 %	50,169	1.01 %	49,669	0.00 %	49,669	0.99	0.99	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	538.00	32.00	6.32
CKP	5.45	0.25	4.81
BAY	33.25	1.25	3.91
ERW	3.78	0.14	3.85
EPG	10.00	0.35	3.63
SUPER	0.76	0.02	2.70
GFPT	15.40	0.40	2.67
TU	17.00	0.40	2.41
PSL	17.20	0.40	2.38
JAS	2.64	0.06	2.33

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	62.50	-1.50	-2.34
MBK	16.20	-0.30	-1.82
THANI	4.18	-0.06	-1.42
MAJOR	20.10	-0.20	-0.99
TTW	10.30	-0.10	-0.96
BJC	33.50	-0.25	-0.74
BEAUTY	1.36	-0.01	-0.73
PTT	36.25	-0.25	-0.68
HANA	45.75	-0.25	-0.54
SCC	369.00	-2.00	-0.54

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
09/08/2022	113,461	83,251	30,210	40,404	47,215	-6,811	83,212	106,611	-23,399	237,077	565,925

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2022	18,647	14,329	4,318	4,846	3,450	1,396	14,741	20,455	-5,714	38,234	51,048

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2022	40	0	40	4,706	16,591	-11,885	40,718	28,873	11,845	45,464	176,507