

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Aug-22	09-Aug-22	Change	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22
S50Q22	Aug 2022	977.00	979.20	-2.2 -0.22 %	403	-4.95 %	424	-11.48 %	479	-1.64 %	487	3.84 %	469
S50U22	Sep 2022	975.00	977.30	-2.3 -0.24 %	481,416	-1.91 %	490,778	3.97 %	472,044	2.64 %	459,887	-0.38 %	461,651
S50V22	Oct 2022	975.40	977.10	-1.7 -0.17 %	129	-3.73 %	134	26.42 %	106	55.88 %	68	0.00 %	68
S50Z22	Dec 2022	973.70	975.60	-1.9 -0.19 %	55,944	0.91 %	55,438	-0.97 %	55,980	3.85 %	53,907	1.52 %	53,099
S50H23	Mar 2023	967.30	969.40	-2.1 -0.22 %	14,470	0.99 %	14,328	4.45 %	13,717	1.83 %	13,471	-1.41 %	13,663
S50M23	Jun 2023	962.20	964.30	-2.1 -0.22 %	4,899	1.58 %	4,823	1.09 %	4,771	11.24 %	4,289	6.16 %	4,040

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Aug-22	09-Aug-22	Change	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22
TRUEU22	Sep 2022	11,030	4.95	4.97	-0.02 -0.40 %	34,949	-22.25 %	44,953	-5.22 %	47,427	-1.00 %	47,908	7.06 %	44,749
BANPUU22	Sep 2022	9,604	12.20	11.98	0.22 1.84 %	41,691	-4.59 %	43,697	4.91 %	41,653	3.89 %	40,093	7.66 %	37,242
AWCU22	Sep 2022	9,586	5.16	5.19	-0.03 -0.58 %	9,540	-20.48 %	11,997	23.35 %	9,726	-23.50 %	12,714	4.41 %	12,177
BANPUZ22	Dec 2022	7,360	12.14	11.92	0.22 1.85 %	55,253	-0.88 %	55,745	6.07 %	52,556	2.45 %	51,301	4.35 %	49,164
IVLU22	Sep 2022	4,906	44.00	43.10	0.90 2.09 %	9,172	-5.51 %	9,707	11.26 %	8,725	7.11 %	8,146	8.70 %	7,494
IVLZ22	Dec 2022	4,205	43.94	42.87	1.07 2.50 %	6,696	26.41 %	5,297	6.47 %	4,975	13.97 %	4,365	10.14 %	3,963
WHAU22	Sep 2022	2,725	3.16	3.18	-0.02 -0.63 %	36,249	1.69 %	35,647	3.29 %	34,511	13.50 %	30,405	-11.59 %	34,389
PTGU22	Sep 2022	2,639	15.35	15.27	0.08 0.52 %	14,760	-3.93 %	15,364	-2.55 %	15,766	-8.33 %	17,198	-6.62 %	18,418
TTBU22	Sep 2022	2,563	1.21	1.21	0.00 0.00 %	38,927	-3.64 %	40,398	-0.30 %	40,520	1.28 %	40,006	-0.57 %	40,234
CHGH23	Mar 2023	2,500	3.64	3.65	-0.01 -0.27 %	4,500	125.00 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	(+/-)	04-Aug-22	10-Aug-22	09-Aug-22	Change
BLANDZ22	Dec 2022	2,327	184,118	1.28 %	181,791	0.00 %	181,793	0.00 %	181,793	0.00 %	181,791	1.03	1.03	0 0 %
GUNKULU22	Sep 2022	539	175,677	0.29 %	175,165	0.26 %	174,707	-0.29 %	175,216	0.30 %	174,698	5.01	5.05	-0.04 -0.8 %
JASU22	Sep 2022	11	120,506	0.00 %	120,507	0.01 %	120,499	-0.12 %	120,644	-6.17 %	128,573	2.63	2.62	0.01 0.38 %
SIRIZ22	Dec 2022	0	107,222	0.00 %	107,222	0.00 %	107,222	0.00 %	107,220	4.38 %	102,720	0.98	1.00	-0.02 -2 %
SIRIU22	Sep 2022	1,544	89,072	0.51 %	88,616	1.16 %	87,602	3.00 %	85,052	-1.68 %	86,502	0.99	1.01	-0.02 -2 %
BLANDU22	Sep 2022	2,007	86,406	2.36 %	84,413	0.02 %	84,400	0.00 %	84,397	0.00 %	84,397	1.03	1.04	-0.01 -1 %
SUPERZ22	Dec 2022	0	59,306	0.00 %	59,306	15.82 %	51,207	15.83 %	44,207	29.26 %	34,200	0.75	0.76	-0.01 -1.3 %
BANPUZ22	Dec 2022	7,360	55,253	-0.88 %	55,745	6.07 %	52,556	2.45 %	51,301	4.35 %	49,164	12.14	11.92	0.22 1.85 %
KTCU22	Sep 2022	72	52,338	-0.10 %	52,389	0.00 %	52,390	-0.23 %	52,509	0.00 %	52,509	58.98	58.70	0.28 0.48 %
SIRIH23	Mar 2023	0	52,169	0.00 %	52,169	0.00 %	52,169	3.99 %	50,169	1.01 %	49,669	0.97	0.99	-0.02 -2.0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	13.20	0.50	3.94
VGI	4.46	0.14	3.24
CPF	26.25	0.75	2.94
SPRC	11.20	0.30	2.75
RATCH	40.25	1.00	2.55
BCP	30.25	0.75	2.54
TOP	52.25	1.25	2.45
IVL	44.00	1.00	2.33
AP	10.50	0.20	1.94
SPALI	20.20	0.30	1.51

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	57.50	-5.00	-8.00
MTC	47.50	-3.50	-6.86
HANA	43.00	-2.75	-6.01
SAWAD	51.25	-2.00	-3.76
AMATA	18.50	-0.70	-3.65
SGP	11.30	-0.30	-2.59
AEONTS	173.50	-4.00	-2.25
SCB	104.50	-2.00	-1.88
BEC	12.10	-0.20	-1.63
DTAC	46.25	-0.75	-1.60

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
10/08/2022	83,241	101,765	-18,524	43,727	36,114	7,613	100,521	89,610	10,911	227,489	557,261

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2022	18,788	15,774	3,014	3,802	4,508	-706	16,689	18,997	-2,308	39,279	49,335

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2022	52	7	45	9,411	22,479	-13,068	44,747	31,724	13,023	54,210	168,972