

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Aug-22	10-Aug-22	Change	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22
S50Q22	Aug 2022	981.50	977.00	4.5 0.46 %	335	-16.87 %	403	-4.95 %	424	-11.48 %	479	-1.64 %	487
S50U22	Sep 2022	979.00	975.00	4 0.41 %	484,361	0.61 %	481,416	-1.91 %	490,778	3.97 %	472,044	2.64 %	459,887
S50V22	Oct 2022	979.70	975.40	4.3 0.44 %	124	-3.88 %	129	-3.73 %	134	26.42 %	106	55.88 %	68
S50Z22	Dec 2022	977.40	973.70	3.7 0.38 %	57,374	2.56 %	55,944	0.91 %	55,438	-0.97 %	55,980	3.85 %	53,907
S50H23	Mar 2023	971.10	967.30	3.8 0.39 %	14,872	2.78 %	14,470	0.99 %	14,328	4.45 %	13,717	1.83 %	13,471
S50M23	Jun 2023	966.70	962.20	4.5 0.47 %	5,084	3.78 %	4,899	1.58 %	4,823	1.09 %	4,771	11.24 %	4,289

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Aug-22	10-Aug-22	Change	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22
TTBU22	Sep 2022	20,111	1.22	1.21	0.01 0.83 %	28,852	-25.88 %	38,927	-3.64 %	40,398	-0.30 %	40,520	1.28 %	40,006
SUPERM23	Jun 2023	15,000	0.76	0.75	0.01 1.33 %	15,010	0.00 %	10	0.00 %	10	0.00 %	10	0.00 %	10
BANPUU22	Sep 2022	11,486	12.33	12.20	0.13 1.07 %	40,859	-2.00 %	41,691	-4.59 %	43,697	4.91 %	41,653	3.89 %	40,093
AWCU22	Sep 2022	8,040	5.25	5.16	0.09 1.74 %	8,547	-10.41 %	9,540	-20.48 %	11,997	23.35 %	9,726	-23.50 %	12,714
PTGU22	Sep 2022	6,510	15.11	15.35	-0.24 -1.56 %	10,461	-29.13 %	14,760	-3.93 %	15,364	-2.55 %	15,766	-8.33 %	17,198
SIRIU22	Sep 2022	6,374	1.03	0.99	0.04 4.04 %	84,250	-5.41 %	89,072	0.51 %	88,616	1.16 %	87,602	3.00 %	85,052
BANPUH23	Mar 2023	6,105	12.23	12.07	0.16 1.33 %	5,947	95.11 %	3,048	0.00 %	3,048	0.00 %	3,048	0.03 %	3,047
SUPERZ22	Dec 2022	5,905	0.76	0.75	0.01 1.33 %	65,209	9.95 %	59,306	0.00 %	59,306	15.82 %	51,207	15.83 %	44,207
WHAU22	Sep 2022	5,656	3.14	3.16	-0.02 -0.63 %	38,254	5.53 %	36,249	1.69 %	35,647	3.29 %	34,511	13.50 %	30,405
THANIZ22	Dec 2022	5,500	4.23	4.15	0.08 1.93 %	22,006	-16.98 %	26,506	-1.85 %	27,006	1.89 %	26,505	17.77 %	22,505

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	(+/-)	05-Aug-22	11-Aug-22	10-Aug-22	Change
BLANDZ22	Dec 2022	1,001	185,119	0.54 %	184,118	1.28 %	181,791	0.00 %	181,793	0.00 %	181,793	1.02	1.03	-0.01 -1 %
GUNKULU22	Sep 2022	2,196	174,188	-0.85 %	175,677	0.29 %	175,165	0.26 %	174,707	-0.29 %	175,216	5.08	5.01	0.07 1.4 %
JASU22	Sep 2022	16	120,508	0.00 %	120,506	0.00 %	120,507	0.01 %	120,499	-0.12 %	120,644	2.63	2.63	0 0 %
SIRIZ22	Dec 2022	20	107,242	0.02 %	107,222	0.00 %	107,222	0.00 %	107,222	0.00 %	107,220	1.02	0.98	0.04 4.08 %
BLANDU22	Sep 2022	57	86,408	0.00 %	86,406	2.36 %	84,413	0.02 %	84,400	0.00 %	84,397	1.02	1.03	-0.01 -1 %
SIRIU22	Sep 2022	6,374	84,250	-5.41 %	89,072	0.51 %	88,616	1.16 %	87,602	3.00 %	85,052	1.03	0.99	0.04 4.04 %
SUPERZ22	Dec 2022	5,905	65,209	9.95 %	59,306	0.00 %	59,306	15.82 %	51,207	15.83 %	44,207	0.76	0.75	0.01 1.33 %
BANPUZ22	Dec 2022	3,472	53,511	-3.15 %	55,253	-0.88 %	55,745	6.07 %	52,556	2.45 %	51,301	12.25	12.14	0.11 0.91 %
SIRIH23	Mar 2023	0	52,169	0.00 %	52,169	0.00 %	52,169	0.00 %	52,169	3.99 %	50,169	1.01	0.97	0.04 4.12 %
KTCU22	Sep 2022	4,044	50,322	-3.85 %	52,338	-0.10 %	52,389	0.00 %	52,390	-0.23 %	52,509	58.70	58.98	-0.3 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	7.50	0.35	4.90
BDMS	28.25	1.25	4.63
BH	190.00	8.00	4.40
HANA	44.50	1.50	3.49
M	54.00	1.75	3.35
CHG	3.88	0.12	3.19
PLANB	6.60	0.20	3.12
ORI	10.30	0.30	3.00
SCGP	58.00	1.50	2.65
COM7	33.25	0.75	2.31

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	21.20	-1.90	-8.23
MTC	45.75	-1.75	-3.68
IVL	42.75	-1.25	-2.84
CKP	5.25	-0.15	-2.78
ESSO	10.90	-0.30	-2.68
CPALL	60.00	-1.25	-2.04
TRUE	4.90	-0.10	-2.00
PTG	15.20	-0.30	-1.94
BAY	32.50	-0.50	-1.52
MAJOR	20.00	-0.30	-1.48

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
11/08/2022	95,423	80,572	14,851	32,918	31,289	1,629	77,965	94,445	-16,480	206,306	562,150

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2022	25,775	28,464	-2,689	6,986	7,628	-642	27,199	23,868	3,331	59,960	51,962

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2022	95	0	95	5,918	38,977	-33,059	73,869	40,905	32,964	79,882	164,888