

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Aug-22	11-Aug-22	Change	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22
S50Q22	Aug 2022	985.90	981.50	4.4 0.45 %	306	-8.66 %	335	-16.87 %	403	-4.95 %	424	-11.48 %	479
S50U22	Sep 2022	983.00	979.00	4 0.41 %	497,017	2.61 %	484,361	0.61 %	481,416	-1.91 %	490,778	3.97 %	472,044
S50V22	Oct 2022	983.50	979.70	3.8 0.39 %	127	2.42 %	124	-3.88 %	129	-3.73 %	134	26.42 %	106
S50Z22	Dec 2022	981.40	977.40	4 0.41 %	58,790	2.47 %	57,374	2.56 %	55,944	0.91 %	55,438	-0.97 %	55,980
S50H23	Mar 2023	974.80	971.10	3.7 0.38 %	14,469	-2.71 %	14,872	2.78 %	14,470	0.99 %	14,328	4.45 %	13,717
S50M23	Jun 2023	970.40	966.70	3.7 0.38 %	5,399	6.20 %	5,084	3.78 %	4,899	1.58 %	4,823	1.09 %	4,771

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Aug-22	11-Aug-22	Change	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22
SIRIU22	Sep 2022	16,175	1.05	1.03	0.02 1.94 %	80,212	-4.79 %	84,250	-5.41 %	89,072	0.51 %	88,616	1.16 %	87,602
AWCU22	Sep 2022	8,050	5.34	5.25	0.09 1.71 %	8,042	-5.91 %	8,547	-10.41 %	9,540	-20.48 %	11,997	23.35 %	9,726
TTBU22	Sep 2022	5,030	1.22	1.22	0.00 0.00 %	29,785	3.23 %	28,852	-25.88 %	38,927	-3.64 %	40,398	-0.30 %	40,520
SUPERH23	Mar 2023	4,000	0.76	0.76	0.00 0.00 %	15,027	-21.02 %	19,027	0.00 %	19,027	0.03 %	19,022	-17.37 %	23,020
PTGU22	Sep 2022	3,822	15.70	15.11	0.59 3.90 %	7,303	-30.19 %	10,461	-29.13 %	14,760	-3.93 %	15,364	-2.55 %	15,766
KTCU22	Sep 2022	3,508	59.00	58.70	0.30 0.51 %	46,823	-6.95 %	50,322	-3.85 %	52,338	-0.10 %	52,389	0.00 %	52,390
KTBU22	Sep 2022	3,419	16.41	16.20	0.21 1.30 %	8,181	60.19 %	5,107	-4.83 %	5,366	-3.32 %	5,550	-18.99 %	6,851
WHAU22	Sep 2022	3,024	3.16	3.14	0.02 0.64 %	36,756	-3.92 %	38,254	5.53 %	36,249	1.69 %	35,647	3.29 %	34,511
RSU22	Sep 2022	3,005	16.31	16.18	0.13 0.80 %	11,254	-11.73 %	12,750	0.88 %	12,639	-1.84 %	12,876	0.00 %	12,876
VGIU22X	Sep 2022	2,202	4.27	4.42	-0.15 -3.39 %	14,096	1.44 %	13,896	7.31 %	12,950	-2.50 %	13,282	-0.45 %	13,342

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	(+/-)	08-Aug-22	15-Aug-22	11-Aug-22	Change
BLANDZ22	Dec 2022	0	185,119	0.00 %	185,119	0.54 %	184,118	1.28 %	181,791	0.00 %	181,793	1.01	1.02	-0.01 -1 %
GUNKULU22	Sep 2022	2,024	174,198	0.01 %	174,188	-0.85 %	175,677	0.29 %	175,165	0.26 %	174,707	5.05	5.08	-0.03 -0.6 %
SIRIZ22	Dec 2022	2,160	106,400	-0.79 %	107,242	0.02 %	107,222	0.00 %	107,222	0.00 %	107,222	1.05	1.02	0.03 2.94 %
BLANDU22	Sep 2022	562	86,849	0.51 %	86,408	0.00 %	86,406	2.36 %	84,413	0.02 %	84,400	1.02	1.02	0 0 %
SIRIU22	Sep 2022	16,175	80,212	-4.79 %	84,250	-5.41 %	89,072	0.51 %	88,616	1.16 %	87,602	1.05	1.03	0.02 1.94 %
SUPERZ22	Dec 2022	1,000	66,209	1.53 %	65,209	9.95 %	59,306	0.00 %	59,306	15.82 %	51,207	0.76	0.76	0 0 %
BANPUZ22	Dec 2022	444	53,545	0.06 %	53,511	-3.15 %	55,253	-0.88 %	55,745	6.07 %	52,556	12.20	12.25	-0.05 -0.4 %
SIRIH23	Mar 2023	0	52,169	0.00 %	52,169	0.00 %	52,169	0.00 %	52,169	0.00 %	52,169	1.03	1.01	0.02 1.98 %
GUNKULZ22	Dec 2022	1	48,181	0.00 %	48,181	-1.03 %	48,680	0.02 %	48,672	0.00 %	48,673	5.12	5.10	0.02 0.39 %
SUPERU22	Sep 2022	5	47,185	0.01 %	47,180	2.18 %	46,175	0.09 %	46,135	0.04 %	46,116	0.76	0.76	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	46.50	2.00	4.49
SPRC	11.70	0.40	3.54
PTG	15.70	0.50	3.29
AMATA	18.90	0.60	3.28
SIRI	1.04	0.03	2.97
ESSO	11.20	0.30	2.75
PRM	5.65	0.15	2.73
BCP	30.75	0.75	2.50
BEC	12.50	0.30	2.46
TPIPL	1.71	0.04	2.40

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	43.75	-3.50	-7.41
VNG	6.60	-0.50	-7.04
PSL	16.40	-0.80	-4.65
MAJOR	19.20	-0.80	-4.00
EPG	9.60	-0.40	-4.00
VGI	4.28	-0.16	-3.60
BLA	35.75	-1.25	-3.38
MBK	15.80	-0.50	-3.07
EGCO	184.50	-4.50	-2.38
PTTEP	154.50	-3.50	-2.22

## 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
15/08/2022	109,664	77,325	32,339	34,646	39,508	-4,862	75,777	103,254	-27,477	220,087	576,108

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/08/2022	20,448	21,740	-1,292	6,545	8,261	-1,716	24,212	21,204	3,008	51,205	52,536

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/08/2022	10	0	10	29,212	8,520	20,692	28,994	49,696	-20,702	58,216	158,474