

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Aug-22	15-Aug-22	Change	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22
S50Q22	Aug 2022	986.30	985.90	0.4 0.04 %	222	-27.45 %	306	-8.66 %	335	-16.87 %	403	-4.95 %	424
S50U22	Sep 2022	981.00	983.00	-2 -0.2 %	498,943	0.39 %	497,017	2.61 %	484,361	0.61 %	481,416	-1.91 %	490,778
S50V22	Oct 2022	981.70	983.50	-1.8 -0.18 %	137	7.87 %	127	2.42 %	124	-3.88 %	129	-3.73 %	134
S50Z22	Dec 2022	979.70	981.40	-1.7 -0.17 %	59,027	0.40 %	58,790	2.47 %	57,374	2.56 %	55,944	0.91 %	55,438
S50H23	Mar 2023	973.30	974.80	-1.5 -0.15 %	14,742	1.89 %	14,469	-2.71 %	14,872	2.78 %	14,470	0.99 %	14,328
S50M23	Jun 2023	968.20	970.40	-2.2 -0.23 %	5,458	1.09 %	5,399	6.20 %	5,084	3.78 %	4,899	1.58 %	4,823

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Aug-22	15-Aug-22	Change	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22
SIRIU22	Sep 2022	15,416	1.04	1.05	-0.01 -0.95 %	71,210	-11.22 %	80,212	-4.79 %	84,250	-5.41 %	89,072	0.51 %	88,616
CPFZ22	Dec 2022	12,202	25.50	26.02	-0.52 -2.00 %	29,228	-29.11 %	41,228	2.49 %	40,228	-0.28 %	40,342	-0.25 %	40,444
SUPERM23	Jun 2023	12,000	0.76	0.76	0.00 0.00 %	29,010	70.55 %	17,010	13.32 %	15,010	0.00 %	10	0.00 %	10
BANPUU22	Sep 2022	8,535	12.54	12.25	0.29 2.37 %	37,083	-9.62 %	41,029	0.42 %	40,859	-2.00 %	41,691	-4.59 %	43,697
WHAU22	Sep 2022	7,510	3.16	3.16	0.00 0.00 %	41,254	12.24 %	36,756	-3.92 %	38,254	5.53 %	36,249	1.69 %	35,647
BANPUZ22	Dec 2022	7,049	12.36	12.20	0.16 1.31 %	48,118	-10.14 %	53,545	0.06 %	53,511	-3.15 %	55,253	-0.88 %	55,745
AWCU22	Sep 2022	5,088	5.30	5.34	-0.04 -0.75 %	4,019	-50.02 %	8,042	-5.91 %	8,547	-10.41 %	9,540	-20.48 %	11,997
SUPERZ22	Dec 2022	5,000	0.76	0.76	0.00 0.00 %	71,209	7.55 %	66,209	1.53 %	65,209	9.95 %	59,306	0.00 %	59,306
SIRIZ22	Dec 2022	4,550	1.05	1.05	0.00 0.00 %	102,950	-3.24 %	106,400	-0.79 %	107,242	0.02 %	107,222	0.00 %	107,222
TTBZ22	Dec 2022	3,541	1.22	1.22	0.00 0.00 %	23,853	17.42 %	20,314	0.06 %	20,302	-2.40 %	20,802	2.46 %	20,302

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	(+/-)	09-Aug-22	16-Aug-22	15-Aug-22	Change
BLANDZ22	Dec 2022	0	185,119	0.00 %	185,119	0.00 %	185,119	0.54 %	184,118	1.28 %	181,791	1.03	1.01	0.02 1.98 %
GUNKULU22	Sep 2022	1,040	175,227	0.59 %	174,198	0.01 %	174,188	-0.85 %	175,677	0.29 %	175,165	5.05	5.05	0 0 %
JASU22	Sep 2022	2,004	118,516	-1.66 %	120,516	0.01 %	120,508	0.00 %	120,506	0.00 %	120,507	2.63	2.62	0.01 0.38 %
SIRIZ22	Dec 2022	4,550	102,950	-3.24 %	106,400	-0.79 %	107,242	0.02 %	107,222	0.00 %	107,222	1.05	1.05	0 0 %
BLANDU22	Sep 2022	3	86,847	0.00 %	86,849	0.51 %	86,408	0.00 %	86,406	2.36 %	84,413	1.03	1.02	0.01 0.98 %
SIRIU22	Sep 2022	15,416	71,210	-11.22 %	80,212	-4.79 %	84,250	-5.41 %	89,072	0.51 %	88,616	1.04	1.05	-0.01 -1 %
SUPERZ22	Dec 2022	5,000	71,209	7.55 %	66,209	1.53 %	65,209	9.95 %	59,306	0.00 %	59,306	0.76	0.76	0 0 %
SUPERU22	Sep 2022	1,027	48,212	2.18 %	47,185	0.01 %	47,180	2.18 %	46,175	0.09 %	46,135	0.76	0.76	0 0 %
GUNKULZ22	Dec 2022	0	48,181	0.00 %	48,181	0.00 %	48,181	-1.03 %	48,680	0.02 %	48,672	5.02	5.12	-0.1 -2 %
BANPUZ22	Dec 2022	7,049	48,118	-10.14 %	53,545	0.06 %	53,511	-3.15 %	55,253	-0.88 %	55,745	12.36	12.20	0.16 1.31 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	590.00	40.00	7.27
SPRC	12.30	0.60	5.13
GLOBAL	19.40	0.70	3.74
ESSO	11.60	0.40	3.57
TOA	29.75	1.00	3.48
PLANB	6.75	0.20	3.05
COM7	34.00	1.00	3.03
SIRI	1.07	0.03	2.88
TOP	56.00	1.50	2.75
RATCH	41.25	1.00	2.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	42.00	-1.75	-4.00
CK	20.30	-0.70	-3.33
STEC	12.00	-0.40	-3.23
RS	15.10	-0.50	-3.21
JMT	76.50	-2.25	-2.86
EA	83.75	-2.25	-2.62
BTS	8.50	-0.20	-2.30
BEM	8.80	-0.20	-2.22
ITD	1.88	-0.04	-2.08
PTG	15.40	-0.30	-1.91

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
16/08/2022	82,495	90,464	-7,969	40,349	40,378	-29	94,659	86,661	7,998	217,503	578,529

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2022	13,764	15,936	-2,172	3,804	3,891	-87	17,541	15,282	2,259	35,109	53,112

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2022	0	0	0	8,281	13,863	-5,582	21,004	15,422	5,582	29,285	157,147