

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Aug-22	16-Aug-22	Change	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22
S50Q22	Aug 2022	989.50	986.30	3.2 0.32 %	218	-1.80 %	222	-27.45 %	306	-8.66 %	335	-16.87 %	403
S50U22	Sep 2022	985.70	981.00	4.7 0.48 %	519,300	4.08 %	498,943	0.39 %	497,017	2.61 %	484,361	0.61 %	481,416
S50V22	Oct 2022	985.90	981.70	4.2 0.43 %	139	1.46 %	137	7.87 %	127	2.42 %	124	-3.88 %	129
S50Z22	Dec 2022	984.10	979.70	4.4 0.45 %	60,742	2.91 %	59,027	0.40 %	58,790	2.47 %	57,374	2.56 %	55,944
S50H23	Mar 2023	977.50	973.30	4.2 0.43 %	15,286	3.69 %	14,742	1.89 %	14,469	-2.71 %	14,872	2.78 %	14,470
S50M23	Jun 2023	972.30	968.20	4.1 0.42 %	5,611	2.80 %	5,458	1.09 %	5,399	6.20 %	5,084	3.78 %	4,899

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Aug-22	16-Aug-22	Change	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22
SIRIU22	Sep 2022	23,956	1.07	1.04	0.03 2.88 %	54,698	-23.19 %	71,210	-11.22 %	80,212	-4.79 %	84,250	-5.41 %	89,072
BANPUZ22	Dec 2022	9,896	12.68	12.36	0.32 2.59 %	43,578	-9.44 %	48,118	-10.14 %	53,545	0.06 %	53,511	-3.15 %	55,253
AWCU22	Sep 2022	9,020	5.41	5.30	0.11 2.08 %	4,007	-0.30 %	4,019	-50.02 %	8,042	-5.91 %	8,547	-10.41 %	9,540
TTBZ22	Dec 2022	7,524	1.22	1.22	0.00 0.00 %	19,370	-18.79 %	23,853	17.42 %	20,314	0.06 %	20,302	-2.40 %	20,802
BANPUU22	Sep 2022	6,860	12.82	12.54	0.28 2.23 %	33,748	-8.99 %	37,083	-9.62 %	41,029	0.42 %	40,859	-2.00 %	41,691
SIRIH23	Mar 2023	5,002	1.05	1.02	0.03 2.94 %	57,169	9.58 %	52,169	0.00 %	52,169	0.00 %	52,169	0.00 %	52,169
SIRIZ22	Dec 2022	4,565	1.07	1.05	0.02 1.90 %	104,432	1.44 %	102,950	-3.24 %	106,400	-0.79 %	107,242	0.02 %	107,222
MAJORU22	Sep 2022	3,704	19.62	19.12	0.50 2.62 %	2,277	-46.71 %	4,273	60.10 %	2,669	4.30 %	2,559	13.28 %	2,259
KTCU22	Sep 2022	3,521	59.30	59.50	-0.20 -0.34 %	43,619	-6.82 %	46,814	-0.02 %	46,823	-6.95 %	50,322	-3.85 %	52,338
AAVU22X	Sep 2022	2,309	2.75	2.70	0.05 1.85 %	7,869	34.72 %	5,841	-4.03 %	6,086	0.68 %	6,045	3.42 %	5,845

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	(+/-)	10-Aug-22	17-Aug-22	16-Aug-22	Change
BLANDZ22	Dec 2022	22	185,141	0.01 %	185,119	0.00 %	185,119	0.00 %	185,119	0.54 %	184,118	1.04	1.03	0.01 0.97 %
GUNKULU22	Sep 2022	519	174,742	-0.28 %	175,227	0.59 %	174,198	0.01 %	174,188	-0.85 %	175,677	5.04	5.05	-0.01 -0.2 %
JASU22	Sep 2022	50	118,551	0.03 %	118,516	-1.66 %	120,516	0.01 %	120,508	0.00 %	120,506	2.60	2.63	-0.03 -1.1 %
SIRIZ22	Dec 2022	4,565	104,432	1.44 %	102,950	-3.24 %	106,400	-0.79 %	107,242	0.02 %	107,222	1.07	1.05	0.02 1.9 %
BLANDU22	Sep 2022	20	86,864	0.02 %	86,847	0.00 %	86,849	0.51 %	86,408	0.00 %	86,406	1.03	1.03	0 0 %
SUPERZ22	Dec 2022	1	71,209	0.00 %	71,209	7.55 %	66,209	1.53 %	65,209	9.95 %	59,306	0.76	0.76	0 0 %
SIRIH23	Mar 2023	5,002	57,169	9.58 %	52,169	0.00 %	52,169	0.00 %	52,169	0.00 %	52,169	1.05	1.02	0.03 2.94 %
SIRIU22	Sep 2022	23,956	54,698	-23.19 %	71,210	-11.22 %	80,212	-4.79 %	84,250	-5.41 %	89,072	1.07	1.04	0.03 2.88 %
SUPERU22	Sep 2022	1,064	49,276	2.21 %	48,212	2.18 %	47,185	0.01 %	47,180	2.18 %	46,175	0.76	0.76	0 0 %
GUNKULZ22	Dec 2022	2	48,182	0.00 %	48,181	0.00 %	48,181	0.00 %	48,181	-1.03 %	48,680	5.11	5.02	0.09 1.79 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	20.10	1.00	5.24
SPRC	12.80	0.50	4.07
KEX	22.30	0.80	3.72
TU	17.80	0.60	3.49
ESSO	12.00	0.40	3.45
AMATA	19.50	0.60	3.17
BCP	32.50	1.00	3.17
THCOM	10.10	0.30	3.06
BANPU	14.00	0.40	2.94
AAV	2.82	0.08	2.92

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	4.48	-0.10	-2.18
BDMS	27.75	-0.50	-1.77
BCH	20.20	-0.30	-1.46
S	1.90	-0.02	-1.04
CHG	3.88	-0.04	-1.02
INTUCH	74.75	-0.75	-0.99
EA	83.00	-0.75	-0.90
DELTA	586.00	-4.00	-0.68
PTG	15.30	-0.10	-0.65
PTTEP	155.00	-1.00	-0.64

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
17/08/2022	90,705	71,417	19,288	39,348	38,276	1,072	84,510	104,870	-20,360	214,563	601,296

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2022	12,089	13,612	-1,523	3,285	3,045	240	15,906	14,623	1,283	31,280	53,527

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2022	0	0	0	3,116	4,646	-1,530	14,372	12,842	1,530	17,488	156,161