

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Aug-22	17-Aug-22	Change	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22
S50Q22	Aug 2022	990.90	989.50	1.4 0.14 %	228	4.59 %	218	-1.80 %	222	-27.45 %	306	-8.66 %	335
S50U22	Sep 2022	987.10	985.70	1.4 0.14 %	520,286	0.19 %	519,300	4.08 %	498,943	0.39 %	497,017	2.61 %	484,361
S50V22	Oct 2022	986.30	985.90	0.4 0.04 %	135	-2.88 %	139	1.46 %	137	7.87 %	127	2.42 %	124
S50Z22	Dec 2022	985.30	984.10	1.2 0.12 %	62,000	2.07 %	60,742	2.91 %	59,027	0.40 %	58,790	2.47 %	57,374
S50H23	Mar 2023	978.30	977.50	0.8 0.08 %	15,403	0.77 %	15,286	3.69 %	14,742	1.89 %	14,469	-2.71 %	14,872
S50M23	Jun 2023	973.10	972.30	0.8 0.08 %	5,959	6.20 %	5,611	2.80 %	5,458	1.09 %	5,399	6.20 %	5,084

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Aug-22	17-Aug-22	Change	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22
BANPUZ22	Dec 2022	12,074	12.60	12.68	-0.08 -0.63 %	34,986	-19.72 %	43,578	-9.44 %	48,118	-10.14 %	53,545	0.06 %	53,511
BANPUU22	Sep 2022	9,781	12.74	12.82	-0.08 -0.62 %	39,937	18.34 %	33,748	-8.99 %	37,083	-9.62 %	41,029	0.42 %	40,859
WHAZ22	Dec 2022	8,526	3.22	3.12	0.10 3.21 %	35,546	9.23 %	32,542	1.59 %	32,032	11.35 %	28,767	1.78 %	28,264
WHAU22	Sep 2022	6,888	3.30	3.16	0.14 4.43 %	39,653	-3.89 %	41,256	0.00 %	41,254	12.24 %	36,756	-3.92 %	38,254
BHU22	Sep 2022	4,726	185.41	192.89	-7.48 -3.88 %	1,587	-9.21 %	1,748	11.91 %	1,562	76.70 %	884	40.99 %	627
BDMSU22	Sep 2022	4,669	27.05	27.50	-0.45 -1.64 %	3,784	12.69 %	3,358	-8.00 %	3,650	2.93 %	3,546	7.26 %	3,306
TTBZ22	Dec 2022	4,350	1.21	1.22	-0.01 -0.82 %	21,720	12.13 %	19,370	-18.79 %	23,853	17.42 %	20,314	0.06 %	20,302
TTBU22	Sep 2022	4,189	1.22	1.23	-0.01 -0.81 %	26,271	-7.24 %	28,320	-1.50 %	28,751	-3.47 %	29,785	3.23 %	28,852
BANPUH23	Mar 2023	4,008	12.55	12.71	-0.16 -1.26 %	1,640	-70.95 %	5,646	-1.74 %	5,746	-0.02 %	5,747	-3.36 %	5,947
GUNKULZ22	Dec 2022	4,001	5.12	5.11	0.01 0.20 %	50,183	4.15 %	48,182	0.00 %	48,181	0.00 %	48,181	0.00 %	48,181

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	(+/-)	11-Aug-22	18-Aug-22	17-Aug-22	Change
BLANDZ22	Dec 2022	64	185,196	0.03 %	185,141	0.01 %	185,119	0.00 %	185,119	0.00 %	185,119	1.02	1.04	-0.02 -1.9 %
GUNKULU22	Sep 2022	11	174,742	0.00 %	174,742	-0.28 %	175,227	0.59 %	174,198	0.01 %	174,188	5.07	5.04	0.03 0.6 %
JASU22	Sep 2022	97	118,494	-0.05 %	118,551	0.03 %	118,516	-1.66 %	120,516	0.01 %	120,508	2.60	2.60	0 0 %
SIRIZ22	Dec 2022	120	104,552	0.11 %	104,432	1.44 %	102,950	-3.24 %	106,400	-0.79 %	107,242	1.06	1.07	-0.01 -0.9 %
BLANDU22	Sep 2022	3,081	89,862	3.45 %	86,864	0.02 %	86,847	0.00 %	86,849	0.51 %	86,408	1.02	1.03	-0.01 -1 %
SUPERZ22	Dec 2022	0	71,209	0.00 %	71,209	0.00 %	71,209	7.55 %	66,209	1.53 %	65,209	0.76	0.76	0 0 %
SIRIH23	Mar 2023	0	57,169	0.00 %	57,169	9.58 %	52,169	0.00 %	52,169	0.00 %	52,169	1.03	1.05	-0.02 -1.9 %
SIRIU22	Sep 2022	2,555	53,589	-2.03 %	54,698	-23.19 %	71,210	-11.22 %	80,212	-4.79 %	84,250	1.05	1.07	-0.02 -1.9 %
GUNKULZ22	Dec 2022	4,001	50,183	4.15 %	48,182	0.00 %	48,181	0.00 %	48,181	0.00 %	48,181	5.12	5.11	0.01 0.2 %
SUPERU22	Sep 2022	12	49,286	0.02 %	49,276	2.21 %	48,212	2.18 %	47,185	0.01 %	47,180	0.76	0.76	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	3.26	0.12	3.82
BEC	12.90	0.40	3.20
RS	15.60	0.40	2.63
GLOBAL	20.00	0.30	1.52
IVL	44.50	0.50	1.14
BEM	8.95	0.10	1.13
TU	18.00	0.20	1.12
EPG	9.80	0.10	1.03
GUNKUL	5.10	0.05	0.99
AWC	5.45	0.05	0.93

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	186.50	-7.00	-3.62
CHG	3.76	-0.12	-3.09
MAJOR	19.60	-0.50	-2.49
CBG	109.00	-2.50	-2.24
PLANB	6.65	-0.15	-2.21
ERW	3.76	-0.08	-2.08
BCH	19.80	-0.40	-1.98
BLAND	1.00	-0.02	-1.96
CKP	5.10	-0.10	-1.92
BDMS	27.25	-0.50	-1.80

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
18/08/2022	63,073	59,894	3,179	26,649	25,874	775	70,762	74,716	-3,954	160,484	604,011

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/08/2022	17,075	17,816	-741	5,052	5,455	-403	18,838	17,694	1,144	40,965	54,981

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/08/2022	0	0	0	21,108	9,820	11,288	38,385	49,673	-11,288	59,493	159,162