

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Aug-22	18-Aug-22	Change	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22
S50Q22	Aug 2022	984.20	990.90	-6.7 -0.68 %	291	27.63 %	228	4.59 %	218	-1.80 %	222	-27.45 %	306
S50U22	Sep 2022	978.40	987.10	-8.7 -0.88 %	505,183	-2.90 %	520,286	0.19 %	519,300	4.08 %	498,943	0.39 %	497,017
S50V22	Oct 2022	982.20	986.30	-4.1 -0.42 %	124	-8.15 %	135	-2.88 %	139	1.46 %	137	7.87 %	127
S50Z22	Dec 2022	976.60	985.30	-8.7 -0.88 %	60,054	-3.14 %	62,000	2.07 %	60,742	2.91 %	59,027	0.40 %	58,790
S50H23	Mar 2023	970.20	978.30	-8.1 -0.83 %	14,815	-3.82 %	15,403	0.77 %	15,286	3.69 %	14,742	1.89 %	14,469
S50M23	Jun 2023	965.60	973.10	-7.5 -0.77 %	5,830	-2.16 %	5,959	6.20 %	5,611	2.80 %	5,458	1.09 %	5,399

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Aug-22	18-Aug-22	Change	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22
WHAZ22	Dec 2022	23,822	3.32	3.22	0.10 3.11 %	48,312	35.91 %	35,546	9.23 %	32,542	1.59 %	32,032	11.35 %	28,767
WHAU22	Sep 2022	14,773	3.35	3.30	0.05 1.52 %	33,925	-14.45 %	39,653	-3.89 %	41,256	0.00 %	41,254	12.24 %	36,756
BANPUU22	Sep 2022	11,442	12.84	12.74	0.10 0.78 %	37,181	-6.90 %	39,937	18.34 %	33,748	-8.99 %	37,083	-9.62 %	41,029
TTBZ22	Dec 2022	6,151	1.20	1.21	-0.01 -0.83 %	23,857	9.84 %	21,720	12.13 %	19,370	-18.79 %	23,853	17.42 %	20,314
GUNKULZ22	Dec 2022	4,002	5.07	5.12	-0.05 -0.98 %	54,185	7.97 %	50,183	4.15 %	48,182	0.00 %	48,181	0.00 %	48,181
JASZ22	Dec 2022	3,547	2.55	2.57	-0.02 -0.78 %	26,864	15.11 %	23,338	0.04 %	23,329	-0.05 %	23,340	0.00 %	23,340
AWCZ22	Dec 2022	3,508	5.46	5.41	0.05 0.92 %	6,569	61.76 %	4,061	14.04 %	3,561	16.33 %	3,061	0.00 %	3,061
TTBU22	Sep 2022	3,177	1.21	1.22	-0.01 -0.82 %	24,743	-5.82 %	26,271	-7.24 %	28,320	-1.50 %	28,751	-3.47 %	29,785
SUPERU22	Sep 2022	3,005	0.76	0.76	0.00 0.00 %	52,291	6.10 %	49,286	0.02 %	49,276	2.21 %	48,212	2.18 %	47,185
CPALLU22	Sep 2022	2,899	60.80	61.15	-0.35 -0.57 %	6,397	-19.82 %	7,978	-14.32 %	9,311	-8.01 %	10,122	1.47 %	9,975

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	(+/-)	15-Aug-22	19-Aug-22	18-Aug-22	Change
BLANDZ22	Dec 2022	1,821	187,017	0.98 %	185,196	0.03 %	185,141	0.01 %	185,119	0.00 %	185,119	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	1,556	174,272	-0.27 %	174,742	0.00 %	174,742	-0.28 %	175,227	0.59 %	174,198	5.03	5.07	-0.04 -0.8 %
JASU22	Sep 2022	15	118,492	0.00 %	118,494	-0.05 %	118,551	0.03 %	118,516	-1.66 %	120,516	2.59	2.60	-0.01 -0.4 %
SIRIZ22	Dec 2022	2,292	106,844	2.19 %	104,552	0.11 %	104,432	1.44 %	102,950	-3.24 %	106,400	1.06	1.06	0 0 %
BLANDU22	Sep 2022	632	90,423	0.62 %	89,862	3.45 %	86,864	0.02 %	86,847	0.00 %	86,849	1.02	1.02	0 0 %
SUPERZ22	Dec 2022	0	71,209	0.00 %	71,209	0.00 %	71,209	0.00 %	71,209	7.55 %	66,209	0.76	0.76	0 0 %
SIRIH23	Mar 2023	500	56,669	-0.87 %	57,169	0.00 %	57,169	9.58 %	52,169	0.00 %	52,169	1.04	1.03	0.01 0.97 %
SIRIU22	Sep 2022	2,758	54,941	2.52 %	53,589	-2.03 %	54,698	-23.19 %	71,210	-11.22 %	80,212	1.06	1.05	0.01 0.95 %
GUNKULZ22	Dec 2022	4,002	54,185	7.97 %	50,183	4.15 %	48,182	0.00 %	48,181	0.00 %	48,181	5.07	5.12	-0.05 -1 %
SUPERU22	Sep 2022	3,005	52,291	6.10 %	49,286	0.02 %	49,276	2.21 %	48,212	2.18 %	47,185	0.76	0.76	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	13.50	0.60	4.65
BH	194.50	8.00	4.29
WHA	3.36	0.10	3.07
BLA	36.50	0.75	2.10
ESSO	12.30	0.20	1.65
BAM	18.60	0.30	1.64
PTTEP	157.50	2.50	1.61
BCP	33.25	0.50	1.53
TQM	42.50	0.50	1.19
CENTEL	43.75	0.50	1.16

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	37.25	-1.75	-4.49
GPSC	68.75	-3.00	-4.18
BCH	19.00	-0.80	-4.04
ICHI	8.15	-0.25	-2.98
SCB	105.00	-3.00	-2.78
MTC	44.00	-1.25	-2.76
JMT	74.00	-2.00	-2.63
GLOBAL	19.50	-0.50	-2.50
PSL	15.70	-0.40	-2.48
SAWAD	51.25	-1.25	-2.38

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
19/08/2022	78,057	87,480	-9,423	43,704	41,669	2,035	105,424	98,036	7,388	227,185	586,297

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2022	15,256	18,432	-3,176	2,663	3,506	-843	19,048	15,029	4,019	36,967	55,538

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2022	0	0	0	10,901	11,147	-246	28,495	28,249	246	39,396	159,862