

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Aug-22	19-Aug-22	Change	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22
S50Q22	Aug 2022	976.30	984.20	-7.9 -0.8 %	298	2.41 %	291	27.63 %	228	4.59 %	218	-1.80 %	222
S50U22	Sep 2022	970.20	978.40	-8.2 -0.84 %	489,788	-3.05 %	505,183	-2.90 %	520,286	0.19 %	519,300	4.08 %	498,943
S50V22	Oct 2022	972.30	982.20	-9.9 -1.01 %	117	-5.65 %	124	-8.15 %	135	-2.88 %	139	1.46 %	137
S50Z22	Dec 2022	968.70	976.60	-7.9 -0.81 %	59,628	-0.71 %	60,054	-3.14 %	62,000	2.07 %	60,742	2.91 %	59,027
S50H23	Mar 2023	962.70	970.20	-7.5 -0.77 %	14,305	-3.44 %	14,815	-3.82 %	15,403	0.77 %	15,286	3.69 %	14,742
S50M23	Jun 2023	958.00	965.60	-7.6 -0.79 %	6,027	3.38 %	5,830	-2.16 %	5,959	6.20 %	5,611	2.80 %	5,458

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Aug-22	19-Aug-22	Change	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22
WHAU22	Sep 2022	17,925	3.37	3.35	0.02 0.60 %	39,214	15.59 %	33,925	-14.45 %	39,653	-3.89 %	41,256	0.00 %	41,254
SIRIU22	Sep 2022	14,779	1.07	1.06	0.01 0.94 %	48,302	-12.08 %	54,941	2.52 %	53,589	-2.03 %	54,698	-23.19 %	71,210
WHAZ22	Dec 2022	6,381	3.36	3.32	0.04 1.20 %	47,590	-1.49 %	48,312	35.91 %	35,546	9.23 %	32,542	1.59 %	32,032
JASZ22	Dec 2022	5,022	2.61	2.55	0.06 2.35 %	29,876	11.21 %	26,864	15.11 %	23,338	0.04 %	23,329	-0.05 %	23,340
SIRIZ22	Dec 2022	4,121	1.08	1.06	0.02 1.89 %	104,765	-1.95 %	106,844	2.19 %	104,552	0.11 %	104,432	1.44 %	102,950
BANPUZ22	Dec 2022	2,866	12.87	12.68	0.19 1.50 %	37,158	7.57 %	34,544	-1.26 %	34,986	-19.72 %	43,578	-9.44 %	48,118
BANPUU22	Sep 2022	2,666	12.97	12.84	0.13 1.01 %	38,837	4.45 %	37,181	-6.90 %	39,937	18.34 %	33,748	-8.99 %	37,083
STGTU22	Sep 2022	2,164	15.51	15.34	0.17 1.11 %	2,911	-37.79 %	4,679	-17.39 %	5,664	-3.18 %	5,850	5.56 %	5,542
TRUEU22	Sep 2022	2,162	4.80	4.86	-0.06 -1.23 %	40,214	4.99 %	38,304	-0.13 %	38,353	3.72 %	36,979	-0.21 %	37,058
ADVANCU22	Sep 2022	1,791	195.97	196.50	-0.53 -0.27 %	4,652	-0.47 %	4,674	12.46 %	4,156	10.68 %	3,755	9.19 %	3,439

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	(+/-)	16-Aug-22	22-Aug-22	19-Aug-22	Change
BLANDZ22	Dec 2022	0	187,017	0.00 %	187,017	0.98 %	185,196	0.03 %	185,141	0.01 %	185,119	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	576	174,771	0.29 %	174,272	-0.27 %	174,742	0.00 %	174,742	-0.28 %	175,227	5.06	5.03	0.03 0.6 %
JASU22	Sep 2022	13	118,485	-0.01 %	118,492	0.00 %	118,494	-0.05 %	118,551	0.03 %	118,516	2.62	2.59	0.03 1.16 %
SIRIZ22	Dec 2022	4,121	104,765	-1.95 %	106,844	2.19 %	104,552	0.11 %	104,432	1.44 %	102,950	1.08	1.06	0.02 1.89 %
BLANDU22	Sep 2022	501	89,923	-0.55 %	90,423	0.62 %	89,862	3.45 %	86,864	0.02 %	86,847	1.02	1.02	0 0 %
SUPERZ22	Dec 2022	0	71,209	0.00 %	71,209	0.00 %	71,209	0.00 %	71,209	0.00 %	71,209	0.75	0.76	-0.01 -1.3 %
SIRIH23	Mar 2023	0	56,669	0.00 %	56,669	-0.87 %	57,169	0.00 %	57,169	9.58 %	52,169	1.05	1.04	0.01 0.96 %
GUNKULZ22	Dec 2022	1,002	55,187	1.85 %	54,185	7.97 %	50,183	4.15 %	48,182	0.00 %	48,181	5.11	5.07	0.04 0.79 %
SUPERU22	Sep 2022	10	52,300	0.02 %	52,291	6.10 %	49,286	0.02 %	49,276	2.21 %	48,212	0.75	0.76	-0.01 -1.3 %
SIRIU22	Sep 2022	14,779	48,302	-12.08 %	54,941	2.52 %	53,589	-2.03 %	54,698	-23.19 %	71,210	1.07	1.06	0.01 0.94 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.85	0.30	5.41
SIRI	1.12	0.03	2.75
ESSO	12.60	0.30	2.44
TQM	43.00	0.50	1.18
OR	26.75	0.25	0.94
VGI	4.34	0.04	0.93
STGT	15.70	0.10	0.64
RATCH	42.50	0.25	0.59
AMATA	19.50	0.10	0.52
STA	22.30	0.10	0.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	55.50	-2.25	-3.90
SAWAD	49.50	-1.75	-3.41
PTG	14.90	-0.50	-3.25
SCGP	56.25	-1.75	-3.02
AAV	2.70	-0.08	-2.88
TU	17.40	-0.50	-2.79
HANA	44.50	-1.25	-2.73
BAM	18.10	-0.50	-2.69
AEONTS	168.00	-4.00	-2.33
KTC	58.25	-1.25	-2.10

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
22/08/2022	67,782	78,110	-10,328	27,427	30,094	-2,667	97,064	84,069	12,995	192,273	570,163

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/08/2022	15,121	18,557	-3,436	4,518	4,143	375	18,401	15,340	3,061	38,040	56,009

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/08/2022	0	0	0	34,145	6,612	27,533	23,576	51,109	-27,533	57,721	171,327