

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Aug-22	22-Aug-22	Change	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22
S50Q22	Aug 2022	984.80	976.30	8.5 0.87 %	199	-33.22 %	298	2.41 %	291	27.63 %	228	4.59 %	218
S50U22	Sep 2022	983.50	970.20	13.3 1.37 %	491,754	0.40 %	489,788	-3.05 %	505,183	-2.90 %	520,286	0.19 %	519,300
S50V22	Oct 2022	983.50	972.30	11.2 1.15 %	127	8.55 %	117	-5.65 %	124	-8.15 %	135	-2.88 %	139
S50Z22	Dec 2022	981.90	968.70	13.2 1.36 %	61,243	2.71 %	59,628	-0.71 %	60,054	-3.14 %	62,000	2.07 %	60,742
S50H23	Mar 2023	975.10	962.70	12.4 1.29 %	15,812	10.53 %	14,305	-3.44 %	14,815	-3.82 %	15,403	0.77 %	15,286
S50M23	Jun 2023	970.00	958.00	12 1.25 %	6,278	4.16 %	6,027	3.38 %	5,830	-2.16 %	5,959	6.20 %	5,611

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Aug-22	22-Aug-22	Change	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22
WHAU22	Sep 2022	18,857	3.40	3.37	0.03 0.89 %	30,693	-21.73 %	39,214	15.59 %	33,925	-14.45 %	39,653	-3.89 %	41,256
BANPUU22	Sep 2022	14,826	13.45	12.97	0.48 3.70 %	41,045	5.69 %	38,837	4.45 %	37,181	-6.90 %	39,937	18.34 %	33,748
BANPUZ22	Dec 2022	13,644	13.35	12.87	0.48 3.73 %	26,020	-29.97 %	37,158	7.57 %	34,544	-1.26 %	34,986	-19.72 %	43,578
JASH23	Mar 2023	10,501	2.66	2.63	0.03 1.14 %	22,055	90.89 %	11,554	4.52 %	11,054	0.00 %	11,054	0.00 %	11,054
TRUEU22	Sep 2022	5,219	4.75	4.80	-0.05 -1.04 %	42,146	4.80 %	40,214	4.99 %	38,304	-0.13 %	38,353	3.72 %	36,979
WHAZ22	Dec 2022	5,098	3.40	3.36	0.04 1.19 %	47,181	-0.86 %	47,590	-1.49 %	48,312	35.91 %	35,546	9.23 %	32,542
SUPERM23	Jun 2023	5,000	0.74	0.75	-0.01 -1.33 %	37,020	15.62 %	32,020	0.03 %	32,010	0.00 %	32,010	3.22 %	31,010
SIRIU22	Sep 2022	4,792	1.08	1.07	0.01 0.93 %	48,528	0.47 %	48,302	-12.08 %	54,941	2.52 %	53,589	-2.03 %	54,698
SPRCU22	Sep 2022	4,025	12.20	11.74	0.46 3.92 %	8,177	-26.71 %	11,157	-0.01 %	11,158	0.00 %	11,158	4.62 %	10,665
TRUEZ22	Dec 2022	4,006	4.74	4.72	0.02 0.42 %	32,449	14.06 %	28,448	-1.70 %	28,939	0.00 %	28,939	9.51 %	26,426

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	(+/-)	17-Aug-22	23-Aug-22	22-Aug-22	Change
BLANDZ22	Dec 2022	0	187,017	0.00 %	187,017	0.00 %	187,017	0.98 %	185,196	0.03 %	185,141	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	34	174,765	0.00 %	174,771	0.29 %	174,272	-0.27 %	174,742	0.00 %	174,742	5.07	5.06	0.01 0.2 %
SIRIZ22	Dec 2022	5	104,760	0.00 %	104,765	-1.95 %	106,844	2.19 %	104,552	0.11 %	104,432	1.08	1.08	0 0 %
BLANDU22	Sep 2022	41	89,927	0.00 %	89,923	-0.55 %	90,423	0.62 %	89,862	3.45 %	86,864	1.02	1.02	0 0 %
SIRIH23	Mar 2023	0	56,669	0.00 %	56,669	0.00 %	56,669	-0.87 %	57,169	0.00 %	57,169	1.06	1.05	0.01 0.95 %
GUNKULZ22	Dec 2022	1	55,188	0.00 %	55,187	1.85 %	54,185	7.97 %	50,183	4.15 %	48,182	5.12	5.11	0.01 0.2 %
SUPERU22	Sep 2022	1,043	51,302	-1.91 %	52,300	0.02 %	52,291	6.10 %	49,286	0.02 %	49,276	0.74	0.75	-0.01 -1.3 %
SIRIU22	Sep 2022	4,792	48,528	0.47 %	48,302	-12.08 %	54,941	2.52 %	53,589	-2.03 %	54,698	1.08	1.07	0.01 0.93 %
WHAZ22	Dec 2022	5,098	47,181	-0.86 %	47,590	-1.49 %	48,312	35.91 %	35,546	9.23 %	32,542	3.40	3.36	0.04 1.19 %
KTCU22	Sep 2022	51	43,630	-0.01 %	43,636	-0.02 %	43,646	0.03 %	43,635	0.04 %	43,619	58.75	57.80	0.95 1.64 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	214.00	19.50	10.03
ICHI	8.60	0.50	6.17
BA	10.80	0.50	4.85
DELTA	580.00	26.00	4.69
GFPT	15.80	0.70	4.64
BANPU	14.50	0.60	4.32
AWC	5.60	0.20	3.70
BDMS	28.25	1.00	3.67
TOP	59.50	2.00	3.48
BCH	19.40	0.60	3.19

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	14.80	-0.90	-5.73
STA	21.10	-1.20	-5.38
AP	10.20	-0.20	-1.92
STPI	3.60	-0.04	-1.10
OR	26.50	-0.25	-0.93
EA	81.50	-0.75	-0.91
TOA	29.25	-0.25	-0.85
TRUE	4.74	-0.04	-0.84
BJC	33.50	-0.25	-0.74
TU	17.30	-0.10	-0.57

## 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
23/08/2022	96,667	92,279	4,388	49,360	51,317	-1,957	148,252	150,683	-2,431	294,279	575,413

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2022	16,738	14,900	1,838	4,072	3,494	578	15,167	17,583	-2,416	35,977	53,845

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2022	0	0	0	36,227	14,384	21,843	35,531	57,374	-21,843	71,758	183,629