

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Aug-22	23-Aug-22	Change	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22
S50Q22	Aug 2022	987.90	984.80	3.1 0.31 %	206	3.52 %	199	-33.22 %	298	2.41 %	291	27.63 %	228
S50U22	Sep 2022	984.20	983.50	0.7 0.07 %	489,142	-0.53 %	491,754	0.40 %	489,788	-3.05 %	505,183	-2.90 %	520,286
S50V22	Oct 2022	984.00	983.50	0.5 0.05 %	135	6.30 %	127	8.55 %	117	-5.65 %	124	-8.15 %	135
S50Z22	Dec 2022	982.50	981.90	0.6 0.06 %	62,819	2.57 %	61,243	2.71 %	59,628	-0.71 %	60,054	-3.14 %	62,000
S50H23	Mar 2023	975.90	975.10	0.8 0.08 %	16,044	1.47 %	15,812	10.53 %	14,305	-3.44 %	14,815	-3.82 %	15,403
S50M23	Jun 2023	970.60	970.00	0.6 0.06 %	6,582	4.84 %	6,278	4.16 %	6,027	3.38 %	5,830	-2.16 %	5,959

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Aug-22	23-Aug-22	Change	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22
TTBU22	Sep 2022	21,684	1.24	1.24	0.00 0.00 %	35,880	45.97 %	24,580	1.85 %	24,134	-2.46 %	24,743	-5.82 %	26,271
BANPUU22	Sep 2022	14,966	13.53	13.45	0.08 0.59 %	53,158	29.51 %	41,045	5.69 %	38,837	4.45 %	37,181	-6.90 %	39,937
TTBZ22	Dec 2022	10,380	1.23	1.20	0.03 2.50 %	25,144	-0.47 %	25,264	10.76 %	22,810	-4.39 %	23,857	9.84 %	21,720
WHAU22	Sep 2022	7,040	3.48	3.40	0.08 2.35 %	24,036	-21.69 %	30,693	-21.73 %	39,214	15.59 %	33,925	-14.45 %	39,653
TRUEZ22	Dec 2022	6,674	4.63	4.74	-0.11 -2.32 %	31,098	-4.16 %	32,449	14.06 %	28,448	-1.70 %	28,939	0.00 %	28,939
WHAZ22	Dec 2022	5,616	3.48	3.40	0.08 2.35 %	47,789	1.29 %	47,181	-0.86 %	47,590	-1.49 %	48,312	35.91 %	35,546
KTCU22	Sep 2022	4,008	59.00	58.75	0.25 0.43 %	41,632	-4.58 %	43,630	-0.01 %	43,636	-0.02 %	43,646	0.03 %	43,635
BANPUZ22	Dec 2022	3,267	13.41	13.35	0.06 0.45 %	28,864	10.93 %	26,020	-29.97 %	37,158	7.57 %	34,544	-1.26 %	34,986
TRUEU22	Sep 2022	3,231	4.65	4.75	-0.10 -2.11 %	41,092	-2.50 %	42,146	4.80 %	40,214	4.99 %	38,304	-0.13 %	38,353
COM7H23	Mar 2023	2,700	31.94	31.44	0.50 1.59 %	4,903	63.27 %	3,003	7.14 %	2,803	0.00 %	2,803	-9.67 %	3,103

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	(+/-)	18-Aug-22	24-Aug-22	23-Aug-22	Change
BLANDZ22	Dec 2022	0	187,017	0.00 %	187,017	0.00 %	187,017	0.00 %	187,017	0.98 %	185,196	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	49	174,770	0.00 %	174,765	0.00 %	174,771	0.29 %	174,272	-0.27 %	174,742	5.03	5.07	-0.04 -0.8 %
SIRIZ22	Dec 2022	1,000	105,760	0.95 %	104,760	0.00 %	104,765	-1.95 %	106,844	2.19 %	104,552	1.07	1.08	-0.01 -0.9 %
BLANDU22	Sep 2022	19	89,945	0.02 %	89,927	0.00 %	89,923	-0.55 %	90,423	0.62 %	89,862	1.02	1.02	0 0 %
SIRIH23	Mar 2023	0	56,669	0.00 %	56,669	0.00 %	56,669	0.00 %	56,669	-0.87 %	57,169	1.06	1.06	0 0 %
GUNKULZ22	Dec 2022	35	55,210	0.04 %	55,188	0.00 %	55,187	1.85 %	54,185	7.97 %	50,183	5.00	5.12	-0.1 -2.3 %
BANPUU22	Sep 2022	14,966	53,158	29.51 %	41,045	5.69 %	38,837	4.45 %	37,181	-6.90 %	39,937	13.53	13.45	0.08 0.59 %
SUPERU22	Sep 2022	2	51,302	0.00 %	51,302	-1.91 %	52,300	0.02 %	52,291	6.10 %	49,286	0.75	0.74	0.01 1.35 %
SIRIU22	Sep 2022	214	48,339	-0.39 %	48,528	0.47 %	48,302	-12.08 %	54,941	2.52 %	53,589	1.08	1.08	0 0 %
WHAZ22	Dec 2022	5,616	47,789	1.29 %	47,181	-0.86 %	47,590	-1.49 %	48,312	35.91 %	35,546	3.48	3.40	0.08 2.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	168.00	7.00	4.35
IVL	45.75	1.75	3.98
PRM	6.05	0.20	3.42
TOA	30.25	1.00	3.42
WHA	3.50	0.10	2.94
BEC	14.00	0.40	2.94
BCP	35.00	1.00	2.94
GFPT	16.20	0.40	2.53
TTB	1.25	0.03	2.46
M	56.25	1.25	2.27

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	554.00	-26.00	-4.48
INTUCH	73.25	-2.50	-3.30
SPRC	12.80	-0.40	-3.03
HANA	43.75	-1.00	-2.23
DTAC	44.00	-1.00	-2.22
TRUE	4.64	-0.10	-2.11
GUNKUL	5.00	-0.10	-1.96
CKP	5.10	-0.10	-1.92
VGI	4.26	-0.08	-1.84
CHG	3.64	-0.06	-1.62

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
24/08/2022	93,528	95,328	-1,800	50,767	44,541	6,226	143,964	148,390	-4,426	288,259	574,928

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/08/2022	20,852	18,451	2,401	4,629	3,651	978	20,013	23,392	-3,379	45,494	50,701

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/08/2022	0	0	0	29,798	12,344	17,454	32,057	49,511	-17,454	61,855	194,681