

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Aug-22	24-Aug-22	Change	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22
S50Q22	Aug 2022	993.30	987.90	5.4 0.55 %	311	50.97 %	206	3.52 %	199	-33.22 %	298	2.41 %	291
S50U22	Sep 2022	990.80	984.20	6.6 0.67 %	488,876	-0.05 %	489,142	-0.53 %	491,754	0.40 %	489,788	-3.05 %	505,183
S50V22	Oct 2022	991.40	984.00	7.4 0.75 %	136	0.74 %	135	6.30 %	127	8.55 %	117	-5.65 %	124
S50Z22	Dec 2022	989.10	982.50	6.6 0.67 %	64,691	2.98 %	62,819	2.57 %	61,243	2.71 %	59,628	-0.71 %	60,054
S50H23	Mar 2023	982.40	975.90	6.5 0.67 %	16,328	1.77 %	16,044	1.47 %	15,812	10.53 %	14,305	-3.44 %	14,815
S50M23	Jun 2023	977.70	970.60	7.1 0.73 %	6,785	3.08 %	6,582	4.84 %	6,278	4.16 %	6,027	3.38 %	5,830

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Aug-22	24-Aug-22	Change	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22
WHAU22	Sep 2022	15,947	3.51	3.48	0.03 0.86 %	22,859	-4.90 %	24,036	-21.69 %	30,693	-21.73 %	39,214	15.59 %	33,925
TTBU22	Sep 2022	7,718	1.27	1.24	0.03 2.42 %	28,971	-19.26 %	35,880	45.97 %	24,580	1.85 %	24,134	-2.46 %	24,743
SCBU22	Sep 2022	7,488	109.00	103.00	6.00 5.83 %	6,078	84.13 %	3,301	21.09 %	2,726	-1.37 %	2,764	0.69 %	2,745
TRUEU22	Sep 2022	6,597	4.63	4.65	-0.02 -0.43 %	39,345	-4.25 %	41,092	-2.50 %	42,146	4.80 %	40,214	4.99 %	38,304
SIRIU22	Sep 2022	6,463	1.09	1.08	0.01 0.93 %	46,266	-4.29 %	48,339	-0.39 %	48,528	0.47 %	48,302	-12.08 %	54,941
THANIZ22	Dec 2022	5,001	4.28	4.20	0.08 1.90 %	16,506	-17.50 %	20,007	0.00 %	20,007	-6.97 %	21,507	0.00 %	21,506
TRUEZ22	Dec 2022	4,815	4.62	4.63	-0.01 -0.22 %	28,892	-7.09 %	31,098	-4.16 %	32,449	14.06 %	28,448	-1.70 %	28,939
WHAZ22	Dec 2022	4,030	3.54	3.48	0.06 1.72 %	47,799	0.02 %	47,789	1.29 %	47,181	-0.86 %	47,590	-1.49 %	48,312
SUPERH23	Mar 2023	3,001	0.76	0.75	0.01 1.33 %	12,059	-19.92 %	15,058	0.00 %	15,058	0.21 %	15,027	0.00 %	15,027
TTBZ22	Dec 2022	2,868	1.27	1.23	0.04 3.25 %	23,850	-5.15 %	25,144	-0.47 %	25,264	10.76 %	22,810	-4.39 %	23,857

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	(+/-)	19-Aug-22	25-Aug-22	24-Aug-22	Change
BLANDZ22	Dec 2022	0	187,017	0.00 %	187,017	0.00 %	187,017	0.00 %	187,017	0.00 %	187,017	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	29	174,794	0.01 %	174,770	0.00 %	174,765	0.00 %	174,771	0.29 %	174,272	5.04	5.03	0.01 0.2 %
SIRIZ22	Dec 2022	503	106,258	0.47 %	105,760	0.95 %	104,760	0.00 %	104,765	-1.95 %	106,844	1.08	1.07	0.01 0.93 %
BLANDU22	Sep 2022	24	89,954	0.01 %	89,945	0.02 %	89,927	0.00 %	89,923	-0.55 %	90,423	1.02	1.02	0 0 %
SIRIH23	Mar 2023	0	56,669	0.00 %	56,669	0.00 %	56,669	0.00 %	56,669	0.00 %	56,669	1.07	1.06	0.01 0.94 %
GUNKULZ22	Dec 2022	508	55,210	0.00 %	55,210	0.04 %	55,188	0.00 %	55,187	1.85 %	54,185	5.07	5.00	0.07 1.4 %
BANPUU22	Sep 2022	329	53,165	0.01 %	53,158	29.51 %	41,045	5.69 %	38,837	4.45 %	37,181	13.68	13.53	0.15 1.11 %
SUPERU22	Sep 2022	1,036	50,312	-1.93 %	51,302	0.00 %	51,302	-1.91 %	52,300	0.02 %	52,291	0.76	0.75	0.01 1.33 %
WHAZ22	Dec 2022	4,030	47,799	0.02 %	47,789	1.29 %	47,181	-0.86 %	47,590	-1.49 %	48,312	3.54	3.48	0.06 1.72 %
SIRIU22	Sep 2022	6,463	46,266	-4.29 %	48,339	-0.39 %	48,528	0.47 %	48,302	-12.08 %	54,941	1.09	1.08	0.01 0.93 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	110.50	6.00	5.74
COM7	36.00	1.75	5.11
BH	219.00	8.00	3.79
ICHI	9.05	0.30	3.43
TTB	1.29	0.04	3.20
JMT	76.25	2.00	2.69
BPP	15.80	0.40	2.60
BAY	33.25	0.75	2.31
AAV	2.74	0.06	2.24
SAWAD	50.75	1.00	2.01

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	43.25	-0.75	-1.70
LH	8.80	-0.15	-1.68
CHG	3.58	-0.06	-1.65
GLOBAL	19.50	-0.30	-1.52
STGT	14.40	-0.20	-1.37
INTUCH	72.25	-1.00	-1.37
TRUE	4.58	-0.06	-1.29
GFPT	16.00	-0.20	-1.23
TQM	43.00	-0.50	-1.15
BA	10.70	-0.10	-0.93

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
25/08/2022	74,594	69,483	5,111	32,470	36,217	-3,747	102,809	104,173	-1,364	209,873	577,127

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/08/2022	16,692	14,524	2,168	3,788	2,708	1,080	16,890	20,138	-3,248	37,370	49,400

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/08/2022	20	0	20	14,428	23,179	-8,751	42,018	33,287	8,731	56,466	185,329