

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Aug-22	25-Aug-22	Change	26-Aug-22	(+/-)	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22
S50Q22	Aug 2022	995.60	993.30	2.3 0.23 %	309	-0.64 %	311	50.97 %	206	3.52 %	199	-33.22 %	298
S50U22	Sep 2022	991.30	990.80	0.5 0.05 %	494,200	1.09 %	488,876	-0.05 %	489,142	-0.53 %	491,754	0.40 %	489,788
S50V22	Oct 2022	990.60	991.40	-0.8 -0.08 %	138	1.47 %	136	0.74 %	135	6.30 %	127	8.55 %	117
S50Z22	Dec 2022	989.50	989.10	0.4 0.04 %	64,180	-0.79 %	64,691	2.98 %	62,819	2.57 %	61,243	2.71 %	59,628
S50H23	Mar 2023	982.60	982.40	0.2 0.02 %	16,132	-1.20 %	16,328	1.77 %	16,044	1.47 %	15,812	10.53 %	14,305
S50M23	Jun 2023	978.30	977.70	0.6 0.06 %	6,980	2.87 %	6,785	3.08 %	6,582	4.84 %	6,278	4.16 %	6,027

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Aug-22	25-Aug-22	Change	26-Aug-22	(+/-)	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22
TTBZ22	Dec 2022	23,182	1.29	1.27	0.02 1.57 %	15,012	-37.06 %	23,850	-5.15 %	25,144	-0.47 %	25,264	10.76 %	22,810
WHAU22	Sep 2022	14,137	3.45	3.51	-0.06 -1.71 %	20,857	-8.76 %	22,859	-4.90 %	24,036	-21.69 %	30,693	-21.73 %	39,214
GUNKULU22	Sep 2022	10,546	4.99	5.04	-0.05 -0.99 %	182,797	4.58 %	174,794	0.01 %	174,770	0.00 %	174,765	0.00 %	174,771
WHAZ22	Dec 2022	9,325	3.45	3.54	-0.09 -2.54 %	46,207	-3.33 %	47,799	0.02 %	47,789	1.29 %	47,181	-0.86 %	47,590
CPFZ22	Dec 2022	8,500	25.61	25.95	-0.34 -1.31 %	20,729	-26.57 %	28,229	0.00 %	28,228	-3.42 %	29,228	0.35 %	29,127
SUPERM23	Jun 2023	6,000	0.78	0.76	0.02 2.63 %	43,020	16.21 %	37,020	0.00 %	37,020	0.00 %	37,020	15.62 %	32,020
TTBU22	Sep 2022	5,627	1.28	1.27	0.01 0.79 %	25,269	-12.78 %	28,971	-19.26 %	35,880	45.97 %	24,580	1.85 %	24,134
TRUEZ22	Dec 2022	5,009	4.57	4.62	-0.05 -1.08 %	28,897	0.02 %	28,892	-7.09 %	31,098	-4.16 %	32,449	14.06 %	28,448
SUPERH23	Mar 2023	5,002	0.79	0.76	0.03 3.95 %	8,061	-33.15 %	12,059	-19.92 %	15,058	0.00 %	15,058	0.21 %	15,027
TTBH23	Mar 2023	5,000	1.27	1.26	0.01 0.79 %	3,511	-58.75 %	8,511	-5.55 %	9,011	-5.26 %	9,511	0.00 %	9,511

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			26-Aug-22	(+/-)	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	(+/-)	22-Aug-22	26-Aug-22	25-Aug-22	Change
GUNKULU22	Sep 2022	10,546	182,797	4.58 %	174,794	0.01 %	174,770	0.00 %	174,765	0.00 %	174,771	4.99	5.04	-0.05 -1 %
SIRIZ22	Dec 2022	3,511	108,247	1.87 %	106,258	0.47 %	105,760	0.95 %	104,760	0.00 %	104,765	1.08	1.08	0 0 %
BLANDU22	Sep 2022	5	89,959	0.01 %	89,954	0.01 %	89,945	0.02 %	89,927	0.00 %	89,923	1.03	1.02	0.01 0.98 %
SUPERZ22	Dec 2022	2,057	73,259	2.81 %	71,259	0.00 %	71,259	0.00 %	71,259	0.07 %	71,209	0.77	0.76	0.01 1.32 %
GUNKULZ22	Dec 2022	2,000	56,710	2.72 %	55,210	0.00 %	55,210	0.04 %	55,188	0.00 %	55,187	4.96	5.07	-0.1 -2.2 %
BANPUU22	Sep 2022	3,096	54,809	3.09 %	53,165	0.01 %	53,158	29.51 %	41,045	5.69 %	38,837	13.64	13.68	-0.04 -0.3 %
SUPERU22	Sep 2022	3,025	47,311	-5.96 %	50,312	-1.93 %	51,302	0.00 %	51,302	-1.91 %	52,300	0.78	0.76	0.02 2.63 %
WHAZ22	Dec 2022	9,325	46,207	-3.33 %	47,799	0.02 %	47,789	1.29 %	47,181	-0.86 %	47,590	3.45	3.54	-0.09 -2.5 %
SIRIU22	Sep 2022	786	45,524	-1.60 %	46,266	-4.29 %	48,339	-0.39 %	48,528	0.47 %	48,302	1.09	1.09	0 0 %
BEUCU22	Sep 2022	115	43,119	0.24 %	43,017	-0.02 %	43,026	0.23 %	42,927	0.01 %	42,924	14.12	13.99	0.13 0.93 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.50	0.50	5.00
DELTA	578.00	20.00	3.58
GULF	51.50	1.75	3.52
THANI	4.44	0.12	2.78
SUPER	0.76	0.02	2.70
PLANB	6.65	0.15	2.31
M	57.00	1.25	2.24
VGI	4.42	0.08	1.84
SPRC	12.90	0.20	1.57
GLOBAL	19.80	0.30	1.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	15.40	-0.60	-3.75
PSL	15.40	-0.50	-3.14
CENTEL	42.75	-1.25	-2.84
CBG	103.00	-3.00	-2.83
ICHI	8.85	-0.20	-2.21
CPN	66.25	-1.25	-1.85
BDMS	28.00	-0.50	-1.75
PRM	5.90	-0.10	-1.67
BAY	32.75	-0.50	-1.50
COM7	35.50	-0.50	-1.39
BLA	35.50	-0.50	-1.39

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
26/08/2022	68,741	68,396	345	42,171	38,667	3,504	90,002	93,851	-3,849	200,914	581,939

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2022	10,960	15,057	-4,097	1,710	2,275	-565	15,884	11,222	4,662	28,554	50,752

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2022	0	0	0	12,869	18,187	-5,318	33,319	28,001	5,318	46,188	183,321