

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Aug-22	26-Aug-22	Change	29-Aug-22	(+/-)	26-Aug-22	(+/-)	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22
S50Q22	Aug 2022	986.80	995.60	-8.8 -0.88 %	104	-66.34 %	309	-0.64 %	311	50.97 %	206	3.52 %	199
S50U22	Sep 2022	978.00	991.30	-13.3 -1.34 %	480,942	-2.68 %	494,200	1.09 %	488,876	-0.05 %	489,142	-0.53 %	491,754
S50V22	Oct 2022	978.70	990.60	-11.9 -1.2 %	143	3.62 %	138	1.47 %	136	0.74 %	135	6.30 %	127
S50Z22	Dec 2022	976.50	989.50	-13 -1.31 %	63,087	-1.70 %	64,180	-0.79 %	64,691	2.98 %	62,819	2.57 %	61,243
S50H23	Mar 2023	970.20	982.60	-12.4 -1.26 %	15,642	-3.04 %	16,132	-1.20 %	16,328	1.77 %	16,044	1.47 %	15,812
S50M23	Jun 2023	965.20	978.30	-13.1 -1.34 %	6,721	-3.71 %	6,980	2.87 %	6,785	3.08 %	6,582	4.84 %	6,278

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Aug-22	26-Aug-22	Change	29-Aug-22	(+/-)	26-Aug-22	(+/-)	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22
BANPUU22	Sep 2022	26,450	13.94	13.64	0.30 2.20 %	64,138	17.02 %	54,809	3.09 %	53,165	0.01 %	53,158	29.51 %	41,045
BANPUZ22	Dec 2022	8,657	13.89	13.54	0.35 2.58 %	24,280	-16.48 %	29,072	-0.91 %	29,338	1.64 %	28,864	10.93 %	26,020
TTBU22	Sep 2022	8,634	1.26	1.28	-0.02 -1.56 %	17,185	-31.99 %	25,269	-12.78 %	28,971	-19.26 %	35,880	45.97 %	24,580
SUPERU22	Sep 2022	7,082	0.78	0.78	0.00 0.00 %	44,375	-6.21 %	47,311	-5.96 %	50,312	-1.93 %	51,302	0.00 %	51,302
TPIPLU22	Sep 2022	7,000	1.67	1.69	-0.02 -1.18 %	13,842	-33.59 %	20,842	10.56 %	18,852	0.01 %	18,851	-2.53 %	19,340
SIRIU22	Sep 2022	6,777	1.10	1.09	0.01 0.92 %	38,923	-14.50 %	45,524	-1.60 %	46,266	-4.29 %	48,339	-0.39 %	48,528
GULFZ22	Dec 2022	4,104	50.50	51.23	-0.73 -1.42 %	7,708	92.32 %	4,008	37.92 %	2,906	0.00 %	2,906	26.13 %	2,304
PLANBZ22	Dec 2022	3,000	6.67	6.72	-0.05 -0.74 %	15,026	24.95 %	12,026	-3.99 %	12,526	-3.84 %	13,026	0.00 %	13,026
TRUEU22	Sep 2022	2,681	4.52	4.61	-0.09 -1.95 %	40,152	-2.99 %	41,389	5.20 %	39,345	-4.25 %	41,092	-2.50 %	42,146
PTGZ22	Dec 2022	2,604	14.85	15.16	-0.31 -2.04 %	4,939	-30.80 %	7,137	1.29 %	7,046	8.12 %	6,517	4.83 %	6,217

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			29-Aug-22	(+/-)	26-Aug-22	(+/-)	25-Aug-22	(+/-)	24-Aug-22	(+/-)	23-Aug-22	29-Aug-22	26-Aug-22	Change
GUNKULU22	Sep 2022	1,115	181,796	-0.55 %	182,797	4.58 %	174,794	0.01 %	174,770	0.00 %	174,765	5.04	4.99	0.05 1 %
SIRIZ22	Dec 2022	40	108,218	-0.03 %	108,247	1.87 %	106,258	0.47 %	105,760	0.95 %	104,760	1.09	1.08	0.01 0.93 %
SUPERZ22	Dec 2022	50	73,309	0.07 %	73,259	2.81 %	71,259	0.00 %	71,259	0.00 %	71,259	0.78	0.77	0.01 1.3 %
BANPUU22	Sep 2022	26,450	64,138	17.02 %	54,809	3.09 %	53,165	0.01 %	53,158	29.51 %	41,045	13.94	13.64	0.3 2.2 %
GUNKULZ22	Dec 2022	1,520	58,206	2.64 %	56,710	2.72 %	55,210	0.00 %	55,210	0.04 %	55,188	4.99	4.96	0.03 0.6 %
SIRIH23	Mar 2023	1,040	57,709	1.84 %	56,669	0.00 %	56,669	0.00 %	56,669	0.00 %	56,669	1.08	1.07	0.01 0.93 %
WHAZ22	Dec 2022	2,524	45,225	-2.13 %	46,207	-3.33 %	47,799	0.02 %	47,789	1.29 %	47,181	3.49	3.45	0.04 1.16 %
SUPERU22	Sep 2022	7,082	44,375	-6.21 %	47,311	-5.96 %	50,312	-1.93 %	51,302	0.00 %	51,302	0.78	0.78	0 0 %
BECU22	Sep 2022	22	43,116	-0.01 %	43,119	0.24 %	43,017	-0.02 %	43,026	0.23 %	42,927	14.20	14.12	0.08 0.57 %
SUPERM23	Jun 2023	0	43,020	0.00 %	43,020	16.21 %	37,020	0.00 %	37,020	0.00 %	37,020	0.78	0.78	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	172.00	4.50	2.69
BLA	36.25	0.75	2.11
GFPT	15.70	0.30	1.95
PRM	6.00	0.10	1.69
GUNKUL	5.05	0.07	1.41
BCP	36.25	0.50	1.40
BANPU	14.80	0.20	1.37
THANI	4.50	0.06	1.35
TOP	61.50	0.50	0.82
CPN	66.75	0.50	0.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	534.00	-44.00	-7.61
PSL	14.70	-0.70	-4.55
HANA	43.25	-1.75	-3.89
SIRI	1.09	-0.04	-3.54
SAWAD	49.00	-1.75	-3.45
MINT	32.00	-1.00	-3.03
PTG	14.90	-0.40	-2.61
CPALL	60.25	-1.50	-2.43
GULF	50.25	-1.25	-2.43
BEM	8.70	-0.20	-2.25

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
29/08/2022	89,427	103,916	-14,489	46,444	51,171	-4,727	137,122	117,906	19,216	272,993	566,639

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/08/2022	28,183	33,007	-4,824	3,002	3,787	-785	31,378	25,769	5,609	62,563	53,736

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/08/2022	0	44	-44	23,741	25,980	-2,239	53,517	51,234	2,283	77,258	176,358