

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Aug-22	30-Aug-22	Change	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	(+/-)	26-Aug-22	(+/-)	25-Aug-22
S50U22	Sep 2022	989.40	989.10	0.3 0.03 %	498,818	0.02 %	498,703	3.69 %	480,942	-2.68 %	494,200	1.09 %	488,876
S50V22	Oct 2022	990.00	989.60	0.4 0.04 %	152	-1.30 %	154	7.69 %	143	3.62 %	138	1.47 %	136
S50X22	Nov 2022	987.30	987.00	0.3 0.03 %	8	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z22	Dec 2022	987.50	987.50	0 0 %	68,090	1.06 %	67,379	6.80 %	63,087	-1.70 %	64,180	-0.79 %	64,691
S50H23	Mar 2023	980.80	980.60	0.2 0.02 %	16,361	0.59 %	16,265	3.98 %	15,642	-3.04 %	16,132	-1.20 %	16,328
S50M23	Jun 2023	976.30	976.30	0 0 %	7,764	7.48 %	7,224	7.48 %	6,721	-3.71 %	6,980	2.87 %	6,785

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Aug-22	30-Aug-22	Change	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	(+/-)	26-Aug-22	(+/-)	25-Aug-22
BANPUU22	Sep 2022	19,629	13.89	13.99	-0.10 -0.71 %	43,808	-7.17 %	47,192	-26.42 %	64,138	17.02 %	54,809	3.09 %	53,165
WHAU22	Sep 2022	16,671	3.49	3.50	-0.01 -0.29 %	18,175	2.22 %	17,780	-7.75 %	19,274	-7.59 %	20,857	-8.76 %	22,859
WHAZ22	Dec 2022	12,577	3.52	3.54	-0.02 -0.56 %	36,789	-16.83 %	44,231	-2.20 %	45,225	-2.13 %	46,207	-3.33 %	47,799
BCHM23	Jun 2023	10,001	18.08	18.11	-0.03 -0.17 %	10,001	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
SPRCU22	Sep 2022	6,533	12.93	13.01	-0.08 -0.61 %	8,750	-5.41 %	9,250	0.96 %	9,162	0.01 %	9,161	-0.08 %	9,168
TRUEZ22	Dec 2022	5,547	4.54	4.62	-0.08 -1.73 %	45,016	14.00 %	39,489	38.66 %	28,479	-1.45 %	28,897	0.02 %	28,892
AAVU22X	Sep 2022	5,043	2.82	2.80	0.02 0.71 %	8,231	-0.21 %	8,248	13.20 %	7,286	-6.65 %	7,805	-6.01 %	8,304
BEAUTY22	Dec 2022	4,513	1.44	1.38	0.06 4.35 %	34,140	15.23 %	29,627	0.00 %	29,628	0.00 %	29,628	0.00 %	29,628
THANIU22	Sep 2022	4,102	4.75	4.59	0.16 3.49 %	2,005	-55.51 %	4,507	-9.99 %	5,007	0.06 %	5,004	-9.08 %	5,504
JASZ22	Dec 2022	4,013	2.49	2.53	-0.04 -1.58 %	26,924	-12.91 %	30,914	0.01 %	30,911	0.05 %	30,896	1.70 %	30,380

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	(+/-)	26-Aug-22	(+/-)	25-Aug-22	31-Aug-22	30-Aug-22	Change
GUNKULU22	Sep 2022	512	182,240	0.27 %	181,748	-0.03 %	181,796	-0.55 %	182,797	4.58 %	174,794	4.99	5.00	-0.01 -0.2 %
JASU22	Sep 2022	59	117,454	-0.02 %	117,478	-0.85 %	118,483	0.00 %	118,487	0.02 %	118,468	2.62	2.63	-0.01 -0.4 %
SIRIZ22	Dec 2022	200	108,798	0.07 %	108,718	0.46 %	108,218	-0.03 %	108,247	1.87 %	106,258	1.11	1.11	0 0 %
SUPERZ22	Dec 2022	151	76,519	0.08 %	76,459	4.30 %	73,309	0.07 %	73,259	2.81 %	71,259	0.78	0.77	0.01 1.3 %
GUNKULZ22	Dec 2022	2,000	60,206	3.44 %	58,206	0.00 %	58,206	2.64 %	56,710	2.72 %	55,210	4.96	4.97	-0.01 -0.2 %
SIRIH23	Mar 2023	2,000	59,709	3.47 %	57,709	0.00 %	57,709	1.84 %	56,669	0.00 %	56,669	1.10	1.10	0 0 %
TRUEZ22	Dec 2022	5,547	45,016	14.00 %	39,489	38.66 %	28,479	-1.45 %	28,897	0.02 %	28,892	4.54	4.62	-0.08 -1.7 %
SUPERU22	Sep 2022	25	44,393	0.03 %	44,378	0.01 %	44,375	-6.21 %	47,311	-5.96 %	50,312	0.78	0.78	0 0 %
BANPUU22	Sep 2022	19,629	43,808	-7.17 %	47,192	-26.42 %	64,138	17.02 %	54,809	3.09 %	53,165	13.89	13.99	-0.1 -0.7 %
TRUEU22	Sep 2022	1,025	43,728	2.39 %	42,708	6.37 %	40,152	-2.99 %	41,389	5.20 %	39,345	4.57	4.63	-0.06 -1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.46	0.09	6.57
BGRIM	37.00	1.50	4.23
STGT	14.20	0.50	3.65
EA	85.25	3.00	3.65
BDMS	29.25	1.00	3.54
THANI	4.76	0.16	3.48
ICHI	9.10	0.25	2.82
GPSC	68.00	1.75	2.64
TOA	30.75	0.75	2.50
AMATA	20.90	0.50	2.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	60.75	-2.25	-3.57
BANPU	14.50	-0.40	-2.68
JAS	2.56	-0.06	-2.29
SPRC	12.90	-0.30	-2.27
DELTA	524.00	-12.00	-2.24
PLANB	6.60	-0.15	-2.22
PSL	14.20	-0.30	-2.07
PTTEP	168.50	-3.50	-2.03
BA	10.60	-0.20	-1.85
SIRI	1.10	-0.02	-1.79

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
31/08/2022	123,328	115,796	7,532	59,088	54,412	4,676	122,367	134,575	-12,208	304,783	591,193

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2022	15,277	23,836	-8,559	2,490	4,579	-2,089	24,686	14,038	10,648	42,453	53,002

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2022	50	45	5	14,706	18,008	-3,302	35,106	31,809	3,297	49,862	177,399