

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Sep-22	31-Aug-22	Change	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	(+/-)	26-Aug-22
S50U22	Sep 2022	980.80	989.40	-8.6 -0.87 %	486,132	-2.54 %	498,818	0.02 %	498,703	3.69 %	480,942	-2.68 %	494,200
S50V22	Oct 2022	981.50	990.00	-8.5 -0.86 %	175	15.13 %	152	-1.30 %	154	7.69 %	143	3.62 %	138
S50X22	Nov 2022	978.70	987.30	-8.6 -0.87 %	15	87.50 %	8	0.00 %	0	0.00 %	0	0.00 %	0
S50Z22	Dec 2022	979.00	987.50	-8.5 -0.86 %	65,527	-3.76 %	68,090	1.06 %	67,379	6.80 %	63,087	-1.70 %	64,180
S50H23	Mar 2023	972.50	980.80	-8.3 -0.85 %	15,777	-3.57 %	16,361	0.59 %	16,265	3.98 %	15,642	-3.04 %	16,132
S50M23	Jun 2023	968.20	976.30	-8.1 -0.83 %	8,233	6.04 %	7,764	7.48 %	7,224	7.48 %	6,721	-3.71 %	6,980

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Sep-22	31-Aug-22	Change	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	(+/-)	26-Aug-22
BANPUU22	Sep 2022	17,164	13.55	13.89	-0.34 -2.45 %	39,029	-10.91 %	43,808	-7.17 %	47,192	-26.42 %	64,138	17.02 %	54,809
GUNKULZ22	Dec 2022	17,138	5.25	4.96	0.29 5.85 %	67,317	11.81 %	60,206	3.44 %	58,206	0.00 %	58,206	2.64 %	56,710
JASZ22	Dec 2022	16,161	2.36	2.49	-0.13 -5.22 %	24,439	-9.23 %	26,924	-12.91 %	30,914	0.01 %	30,911	0.05 %	30,896
JASH23	Mar 2023	15,004	2.43	2.63	-0.20 -7.60 %	37,059	68.03 %	22,055	2.32 %	21,555	0.00 %	21,555	0.00 %	21,555
TRUEU22	Sep 2022	9,013	4.53	4.57	-0.04 -0.88 %	39,725	-9.15 %	43,728	2.39 %	42,708	6.37 %	40,152	-2.99 %	41,389
BEAUTYZ22	Dec 2022	8,500	1.43	1.44	-0.01 -0.69 %	26,640	-21.97 %	34,140	15.23 %	29,627	0.00 %	29,628	0.00 %	29,628
GUNKULU22	Sep 2022	7,585	5.24	4.99	0.25 5.01 %	181,094	-0.63 %	182,240	0.27 %	181,748	-0.03 %	181,796	-0.55 %	182,797
PTTU22	Sep 2022	6,912	36.38	36.77	-0.39 -1.06 %	5,569	29.12 %	4,313	-0.09 %	4,317	0.00 %	4,317	-2.48 %	4,427
VGIU22X	Sep 2022	6,674	4.28	4.38	-0.10 -2.28 %	6,689	-49.94 %	13,363	3.89 %	12,863	-10.32 %	14,344	0.01 %	14,343
VGIZ22X	Dec 2022	6,200	4.28	4.38	-0.10 -2.28 %	14,015	79.33 %	7,815	0.00 %	7,815	0.04 %	7,812	0.06 %	7,807

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	(+/-)	26-Aug-22	01-Sep-22	31-Aug-22	Change
GUNKULU22	Sep 2022	7,585	181,094	-0.63 %	182,240	0.27 %	181,748	-0.03 %	181,796	-0.55 %	182,797	5.24	4.99	0.25 5.01 %
JASU22	Sep 2022	4,389	113,532	-3.34 %	117,454	-0.02 %	117,478	-0.85 %	118,483	0.00 %	118,487	2.42	2.62	-0.2 -7.6 %
SIRIZ22	Dec 2022	10	108,798	0.00 %	108,798	0.07 %	108,718	0.46 %	108,218	-0.03 %	108,247	1.11	1.11	0 0 %
BLANDU22	Sep 2022	1,000	89,041	-1.11 %	90,041	0.00 %	90,041	-0.01 %	90,050	0.10 %	89,959	1.00	1.01	-0.01 -1 %
SUPERZ22	Dec 2022	90	76,569	0.07 %	76,519	0.08 %	76,459	4.30 %	73,309	0.07 %	73,259	0.76	0.78	-0.02 -2.6 %
GUNKULZ22	Dec 2022	17,138	67,317	11.81 %	60,206	3.44 %	58,206	0.00 %	58,206	2.64 %	56,710	5.25	4.96	0.29 5.85 %
SIRIH23	Mar 2023	0	59,709	0.00 %	59,709	3.47 %	57,709	0.00 %	57,709	1.84 %	56,669	1.09	1.10	-0.01 -0.9 %
TRUEZ22	Dec 2022	3,112	45,604	1.31 %	45,016	14.00 %	39,489	38.66 %	28,479	-1.45 %	28,897	4.53	4.54	-0.01 -0.2 %
SUPERU22	Sep 2022	21	44,394	0.00 %	44,393	0.03 %	44,378	0.01 %	44,375	-6.21 %	47,311	0.78	0.78	0 0 %
BECU22	Sep 2022	80	43,350	0.08 %	43,316	-0.02 %	43,325	0.48 %	43,116	-0.01 %	43,119	13.98	13.93	0.05 0.36 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	5.25	0.27	5.42
TASCO	17.40	0.70	4.19
BA	11.00	0.40	3.77
QH	2.20	0.04	1.85
CENTEL	43.50	0.75	1.75
TQM	43.25	0.50	1.17
CHG	3.70	0.04	1.09
BCH	18.90	0.20	1.07
CKP	5.15	0.05	0.98
AAV	2.86	0.02	0.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.38	-0.18	-7.03
THANI	4.50	-0.26	-5.46
AMATA	20.00	-0.90	-4.31
HANA	41.00	-1.75	-4.09
IVL	41.75	-1.50	-3.47
BANPU	14.00	-0.50	-3.45
BEAUTY	1.41	-0.05	-3.42
SPRC	12.50	-0.40	-3.10
TOP	59.00	-1.75	-2.88
KTC	58.75	-1.50	-2.49

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
01/09/2022	111,736	126,425	-14,689	59,854	58,071	1,783	148,897	135,991	12,906	320,487	575,859

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2022	17,530	19,711	-2,181	3,679	3,080	599	22,128	20,546	1,582	43,337	54,414

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2022	0	45	-45	24,162	7,358	16,804	21,976	38,735	-16,759	46,138	188,467