

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Sep-22	01-Sep-22	Change	02-Sep-22	(+/-)	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22
S50U22	Sep 2022	977.50	980.80	-3.3 -0.34 %	468,614	-3.60 %	486,132	-2.54 %	498,818	0.02 %	498,703	3.69 %	480,942
S50V22	Oct 2022	978.90	981.50	-2.6 -0.26 %	177	1.14 %	175	15.13 %	152	-1.30 %	154	7.69 %	143
S50X22	Nov 2022	977.20	978.70	-1.5 -0.15 %	29	93.33 %	15	87.50 %	8	0.00 %	0	0.00 %	0
S50Z22	Dec 2022	975.80	979.00	-3.2 -0.33 %	70,940	8.26 %	65,527	-3.76 %	68,090	1.06 %	67,379	6.80 %	63,087
S50H23	Mar 2023	969.40	972.50	-3.1 -0.32 %	15,735	-0.27 %	15,777	-3.57 %	16,361	0.59 %	16,265	3.98 %	15,642
S50M23	Jun 2023	965.30	968.20	-2.9 -0.3 %	8,422	2.30 %	8,233	6.04 %	7,764	7.48 %	7,224	7.48 %	6,721

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Sep-22	01-Sep-22	Change	02-Sep-22	(+/-)	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22
GUNKULZ22	Dec 2022	15,532	5.32	5.25	0.07 1.33 %	73,848	9.70 %	67,317	11.81 %	60,206	3.44 %	58,206	0.00 %	58,206
WHAU22	Sep 2022	11,288	3.51	3.45	0.06 1.74 %	12,237	-32.90 %	18,238	0.35 %	18,175	2.22 %	17,780	-7.75 %	19,274
WHAZ22	Dec 2022	8,612	3.55	3.47	0.08 2.31 %	34,427	-10.21 %	38,342	4.22 %	36,789	-16.83 %	44,231	-2.20 %	45,225
BANPUU22	Sep 2022	7,995	13.50	13.55	-0.05 -0.37 %	38,844	-0.47 %	39,029	-10.91 %	43,808	-7.17 %	47,192	-26.42 %	64,138
TTBH23	Mar 2023	5,001	1.25	1.23	0.02 1.63 %	9,512	110.86 %	4,511	28.48 %	3,511	0.00 %	3,511	0.00 %	3,511
TRUEZ22	Dec 2022	4,017	4.55	4.53	0.02 0.44 %	48,619	6.61 %	45,604	1.31 %	45,016	14.00 %	39,489	38.66 %	28,479
BANPUZ22	Dec 2022	3,700	13.35	13.50	-0.15 -1.11 %	26,254	-8.03 %	28,547	4.24 %	27,387	7.67 %	25,435	4.76 %	24,280
SUPERZ22	Dec 2022	3,119	0.76	0.76	0.00 0.00 %	77,688	1.46 %	76,569	0.07 %	76,519	0.08 %	76,459	4.30 %	73,309
BTSZ22	Dec 2022	2,520	8.50	8.30	0.20 2.41 %	11,469	4.37 %	10,989	0.01 %	10,988	4.78 %	10,487	0.01 %	10,486
BLANDU22	Sep 2022	2,502	1.01	1.00	0.01 1.00 %	86,540	-2.81 %	89,041	-1.11 %	90,041	0.00 %	90,041	-0.01 %	90,050

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			02-Sep-22	(+/-)	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	(+/-)	29-Aug-22	02-Sep-22	01-Sep-22	Change
GUNKULU22	Sep 2022	662	181,594	0.28 %	181,094	-0.63 %	182,240	0.27 %	181,748	-0.03 %	181,796	5.28	5.24	0.04 0.76 %
JASU22	Sep 2022	1,079	112,488	-0.92 %	113,532	-3.34 %	117,454	-0.02 %	117,478	-0.85 %	118,483	2.44	2.42	0.02 0.83 %
SIRIZ22	Dec 2022	1,004	109,798	0.92 %	108,798	0.00 %	108,798	0.07 %	108,718	0.46 %	108,218	1.09	1.11	-0.02 -1.8 %
BLANDU22	Sep 2022	2,502	86,540	-2.81 %	89,041	-1.11 %	90,041	0.00 %	90,041	-0.01 %	90,050	1.01	1.00	0.01 1 %
SUPERZ22	Dec 2022	3,119	77,688	1.46 %	76,569	0.07 %	76,519	0.08 %	76,459	4.30 %	73,309	0.76	0.76	0 0 %
GUNKULZ22	Dec 2022	15,532	73,848	9.70 %	67,317	11.81 %	60,206	3.44 %	58,206	0.00 %	58,206	5.32	5.25	0.07 1.33 %
SIRIH23	Mar 2023	2,500	62,209	4.19 %	59,709	0.00 %	59,709	3.47 %	57,709	0.00 %	57,709	1.08	1.09	-0.01 -0.9 %
TRUEZ22	Dec 2022	4,017	48,619	6.61 %	45,604	1.31 %	45,016	14.00 %	39,489	38.66 %	28,479	4.55	4.53	0.02 0.44 %
SUPERU22	Sep 2022	1,170	43,482	-2.05 %	44,394	0.00 %	44,393	0.03 %	44,378	0.01 %	44,375	0.77	0.78	-0.01 -1.3 %
BEUCU22	Sep 2022	29	43,353	0.01 %	43,350	0.08 %	43,316	-0.02 %	43,325	0.48 %	43,116	14.07	13.98	0.09 0.64 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	16.80	0.80	5.00
BTS	8.60	0.30	3.61
THANI	4.62	0.12	2.67
EPG	9.90	0.25	2.59
MTC	43.25	1.00	2.37
CENTEL	44.50	1.00	2.30
PSL	14.30	0.30	2.14
MEGA	50.25	1.00	2.03
WHA	3.52	0.06	1.73
AEONTS	165.00	2.50	1.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	34.00	-1.50	-4.23
KCE	51.25	-1.75	-3.30
PTTGC	45.25	-1.25	-2.69
DELTA	510.00	-14.00	-2.67
SUPER	0.74	-0.02	-2.63
IVL	40.75	-1.00	-2.40
THCOM	10.20	-0.20	-1.92
KTB	16.40	-0.30	-1.80
SCGP	54.75	-1.00	-1.79
TQM	42.50	-0.75	-1.73

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
02/09/2022	83,222	99,121	-15,899	40,966	46,560	-5,594	119,315	97,822	21,493	243,503	563,917

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2022	19,175	22,151	-2,976	3,552	3,686	-134	22,530	19,420	3,110	45,257	57,517

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2022	0	0	0	10,469	5,815	4,654	21,979	26,633	-4,654	32,448	196,142