

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Sep-22	02-Sep-22	Change	05-Sep-22	(+/-)	02-Sep-22	(+/-)	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22
S50U22	Sep 2022	977.40	977.50	-0.1 -0.01 %	470,275	0.35 %	468,614	-3.60 %	486,132	-2.54 %	498,818	0.02 %	498,703
S50V22	Oct 2022	978.50	978.90	-0.4 -0.04 %	177	0.00 %	177	1.14 %	175	15.13 %	152	-1.30 %	154
S50X22	Nov 2022	975.30	977.20	-1.9 -0.19 %	31	6.90 %	29	93.33 %	15	87.50 %	8	0.00 %	0
S50Z22	Dec 2022	975.80	975.80	0 0 %	72,351	1.99 %	70,940	8.26 %	65,527	-3.76 %	68,090	1.06 %	67,379
S50H23	Mar 2023	969.60	969.40	0.2 0.02 %	16,332	3.79 %	15,735	-0.27 %	15,777	-3.57 %	16,361	0.59 %	16,265
S50M23	Jun 2023	965.00	965.30	-0.3 -0.03 %	8,464	0.50 %	8,422	2.30 %	8,233	6.04 %	7,764	7.48 %	7,224

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Sep-22	02-Sep-22	Change	05-Sep-22	(+/-)	02-Sep-22	(+/-)	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22
GUNKULZ22	Dec 2022	12,009	5.45	5.32	0.13 2.44 %	81,351	10.16 %	73,848	9.70 %	67,317	11.81 %	60,206	3.44 %	58,206
BANPUU22	Sep 2022	8,286	13.75	13.50	0.25 1.85 %	38,697	-0.38 %	38,844	-0.47 %	39,029	-10.91 %	43,808	-7.17 %	47,192
TRUEZ22	Dec 2022	5,506	4.58	4.55	0.03 0.66 %	52,124	7.21 %	48,619	6.61 %	45,604	1.31 %	45,016	14.00 %	39,489
SUPERZ22	Dec 2022	5,110	0.75	0.76	-0.01 -1.32 %	82,798	6.58 %	77,688	1.46 %	76,569	0.07 %	76,519	0.08 %	76,459
JASU22	Sep 2022	4,699	2.43	2.44	-0.01 -0.41 %	110,492	-1.77 %	112,488	-0.92 %	113,532	-3.34 %	117,454	-0.02 %	117,478
WHAZ22	Dec 2022	4,534	3.56	3.55	0.01 0.28 %	32,959	-4.26 %	34,427	-10.21 %	38,342	4.22 %	36,789	-16.83 %	44,231
JASH23	Mar 2023	4,002	2.44	2.45	-0.01 -0.41 %	41,061	10.80 %	37,059	0.00 %	37,059	68.03 %	22,055	2.32 %	21,555
ORIZ22	Dec 2022	3,500	9.77	10.06	-0.29 -2.88 %	6,619	-27.42 %	9,119	0.00 %	9,119	0.00 %	9,119	0.00 %	9,119
BANPUZ22	Dec 2022	3,256	13.61	13.35	0.26 1.95 %	29,063	10.70 %	26,254	-8.03 %	28,547	4.24 %	27,387	7.67 %	25,435
SIRIZ22	Dec 2022	3,048	1.10	1.09	0.01 0.92 %	112,804	2.74 %	109,798	0.92 %	108,798	0.00 %	108,798	0.07 %	108,718

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			05-Sep-22	(+/-)	02-Sep-22	(+/-)	01-Sep-22	(+/-)	31-Aug-22	(+/-)	30-Aug-22	05-Sep-22	02-Sep-22	Change
GUNKULU22	Sep 2022	1,857	179,907	-0.93 %	181,594	0.28 %	181,094	-0.63 %	182,240	0.27 %	181,748	5.40	5.28	0.12 2.27 %
SIRIZ22	Dec 2022	3,048	112,804	2.74 %	109,798	0.92 %	108,798	0.00 %	108,798	0.07 %	108,718	1.10	1.09	0.01 0.92 %
JASU22	Sep 2022	4,699	110,492	-1.77 %	112,488	-0.92 %	113,532	-3.34 %	117,454	-0.02 %	117,478	2.43	2.44	-0.01 -0.4 %
BLANDU22	Sep 2022	1,021	85,540	-1.16 %	86,540	-2.81 %	89,041	-1.11 %	90,041	0.00 %	90,041	1.01	1.01	0 0 %
SUPERZ22	Dec 2022	5,110	82,798	6.58 %	77,688	1.46 %	76,569	0.07 %	76,519	0.08 %	76,459	0.75	0.76	-0.01 -1.3 %
GUNKULZ22	Dec 2022	12,009	81,351	10.16 %	73,848	9.70 %	67,317	11.81 %	60,206	3.44 %	58,206	5.45	5.32	0.13 2.44 %
SIRIH23	Mar 2023	42	62,251	0.07 %	62,209	4.19 %	59,709	0.00 %	59,709	3.47 %	57,709	1.09	1.08	0.01 0.93 %
TRUEZ22	Dec 2022	5,506	52,124	7.21 %	48,619	6.61 %	45,604	1.31 %	45,016	14.00 %	39,489	4.58	4.55	0.03 0.66 %
SUPERU22	Sep 2022	33	43,512	0.07 %	43,482	-2.05 %	44,394	0.00 %	44,393	0.03 %	44,378	0.76	0.77	-0.01 -1.3 %
BEUCU22	Sep 2022	0	43,353	0.00 %	43,353	0.01 %	43,350	0.08 %	43,316	-0.02 %	43,325	13.79	14.07	-0.3 -2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	5.45	0.20	3.81
BANPU	14.30	0.40	2.88
CENDEL	45.75	1.25	2.81
DELTA	524.00	14.00	2.75
KTB	16.80	0.40	2.44
PLANB	6.65	0.15	2.31
SCB	111.50	2.50	2.29
CHG	3.80	0.08	2.15
TPIPL	1.71	0.03	1.79
TQM	43.25	0.75	1.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	31.00	-1.25	-3.88
ORI	9.90	-0.30	-2.94
EPG	9.65	-0.25	-2.53
CRC	39.75	-1.00	-2.45
STA	21.40	-0.50	-2.28
AAV	2.76	-0.06	-2.13
BGRIM	35.75	-0.75	-2.05
KCE	50.25	-1.00	-1.95
HANA	39.75	-0.75	-1.85
STEC	12.10	-0.20	-1.63

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
05/09/2022	71,248	69,214	2,034	32,947	35,563	-2,616	90,412	89,830	582	194,607	567,630

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/09/2022	21,450	18,286	3,164	4,655	3,870	785	20,981	24,930	-3,949	47,086	54,830

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/09/2022	35	0	35	31,136	32,454	-1,318	50,512	49,229	1,283	81,683	189,343