

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Sep-22	07-Sep-22	Change	08-Sep-22	(+/-)	07-Sep-22	(+/-)	06-Sep-22	(+/-)	05-Sep-22	(+/-)	02-Sep-22
S50U22	Sep 2022	983.30	984.80	-1.5 -0.15 %	446,703	-1.80 %	454,871	-2.31 %	465,621	-0.99 %	470,275	0.35 %	468,614
S50V22	Oct 2022	985.00	983.80	1.2 0.12 %	154	-3.14 %	159	1.92 %	156	-11.86 %	177	0.00 %	177
S50X22	Nov 2022	985.70	982.70	3 0.31 %	35	6.06 %	33	0.00 %	33	6.45 %	31	6.90 %	29
S50Z22	Dec 2022	980.90	982.40	-1.5 -0.15 %	74,418	1.36 %	73,422	-3.34 %	75,956	4.98 %	72,351	1.99 %	70,940
S50H23	Mar 2023	975.20	976.50	-1.3 -0.13 %	18,108	1.63 %	17,817	4.62 %	17,030	4.27 %	16,332	3.79 %	15,735
S50M23	Jun 2023	970.80	972.20	-1.4 -0.14 %	9,666	-2.44 %	9,908	8.08 %	9,167	8.31 %	8,464	0.50 %	8,422

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Sep-22	07-Sep-22	Change	08-Sep-22	(+/-)	07-Sep-22	(+/-)	06-Sep-22	(+/-)	05-Sep-22	(+/-)	02-Sep-22
BEMZ22	Dec 2022	24,463	9.05	9.00	0.05 0.56 %	17,577	20.59 %	14,576	15.94 %	12,572	4.16 %	12,070	0.03 %	12,066
WHAZ22	Dec 2022	21,677	3.56	3.61	-0.05 -1.39 %	22,543	-31.62 %	32,969	1.56 %	32,463	-1.50 %	32,959	-4.26 %	34,427
GUNKULZ22	Dec 2022	19,509	5.47	5.44	0.03 0.55 %	79,878	-6.98 %	85,875	1.21 %	84,851	4.30 %	81,351	10.16 %	73,848
GUNKULU22	Sep 2022	10,755	5.43	5.45	-0.02 -0.37 %	170,379	-5.77 %	180,804	0.28 %	180,306	0.22 %	179,907	-0.93 %	181,594
EAU22	Sep 2022	6,116	86.18	86.20	-0.02 -0.02 %	18,079	-13.29 %	20,849	-10.80 %	23,374	-1.72 %	23,783	0.05 %	23,771
EAZ22	Dec 2022	5,820	85.95	86.30	-0.35 -0.41 %	21,352	0.45 %	21,256	0.78 %	21,092	-1.15 %	21,337	-0.09 %	21,356
SUPERZ22	Dec 2022	5,252	0.77	0.76	0.01 1.32 %	86,412	1.47 %	85,160	0.01 %	85,150	2.84 %	82,798	6.58 %	77,688
SUPERM23	Jun 2023	5,000	0.77	0.76	0.01 1.32 %	48,020	11.62 %	43,020	0.00 %	43,020	0.00 %	43,020	0.00 %	43,020
PTTZ22	Dec 2022	4,691	36.06	36.73	-0.67 -1.82 %	6,667	5.64 %	6,311	1.91 %	6,193	-3.14 %	6,394	-0.06 %	6,398
BEMH23	Mar 2023	4,501	9.11	9.06	0.05 0.55 %	15,714	-3.08 %	16,213	3.18 %	15,713	10.55 %	14,213	0.00 %	14,213

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*08-Sep-22	(+/-)	07-Sep-22	(+/-)	06-Sep-22	(+/-)	05-Sep-22	(+/-)	02-Sep-22	08-Sep-22	07-Sep-22	Change
BLANDZ22	Dec 2022	4,361	186,482	-0.29 %	187,021	0.00 %	187,021	0.00 %	187,021	0.00 %	187,021	1.02	1.01	0.01 0.99 %
GUNKULU22	Sep 2022	10,755	170,379	-5.77 %	180,804	0.28 %	180,306	0.22 %	179,907	-0.93 %	181,594	5.43	5.45	-0.02 -0.4 %
SIRIZ22	Dec 2022	2,136	118,901	1.76 %	116,849	2.24 %	114,288	1.32 %	112,804	2.74 %	109,798	1.12	1.13	-0.01 -0.9 %
JASU22	Sep 2022	28	109,351	-0.02 %	109,375	-0.57 %	109,997	-0.45 %	110,492	-1.77 %	112,488	2.47	2.48	-0.01 -0.4 %
SUPERZ22	Dec 2022	5,252	86,412	1.47 %	85,160	0.01 %	85,150	2.84 %	82,798	6.58 %	77,688	0.77	0.76	0.01 1.32 %
BLANDU22	Sep 2022	417	85,283	-0.24 %	85,490	0.00 %	85,490	-0.06 %	85,540	-1.16 %	86,540	1.02	1.01	0.01 0.99 %
GUNKULZ22	Dec 2022	19,509	79,878	-6.98 %	85,875	1.21 %	84,851	4.30 %	81,351	10.16 %	73,848	5.47	5.44	0.03 0.55 %
SIRIH23	Mar 2023	0	57,251	0.00 %	57,251	0.00 %	57,251	-8.03 %	62,251	0.07 %	62,209	1.11	1.09	0.02 1.83 %
SUPERM23	Jun 2023	5,000	48,020	11.62 %	43,020	0.00 %	43,020	0.00 %	43,020	0.00 %	43,020	0.77	0.76	0.01 1.32 %
TRUEZ22	Dec 2022	3,122	45,813	-4.13 %	47,787	-4.81 %	50,200	-3.69 %	52,124	7.21 %	48,619	4.65	4.70	-0.05 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	604.00	32.00	5.59
PTG	15.50	0.70	4.73
BGRIM	37.75	1.50	4.14
GPSC	69.00	2.50	3.76
TOA	31.25	1.00	3.31
BH	225.00	7.00	3.21
CRC	40.50	1.00	2.53
SCGP	55.00	1.25	2.33
CENTEL	46.25	1.00	2.21
PLANB	7.15	0.15	2.14

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	13.10	-1.00	-7.09
SPRC	12.10	-0.50	-3.97
TOP	55.25	-2.00	-3.49
MINT	30.00	-1.00	-3.23
PTTEP	160.00	-5.00	-3.03
BPP	15.40	-0.40	-2.53
TTW	9.95	-0.25	-2.45
STA	20.90	-0.50	-2.34
BLA	32.75	-0.75	-2.24
STGT	13.30	-0.30	-2.21

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
08/09/2022	84,787	78,007	6,780	45,230	43,836	1,394	98,831	107,005	-8,174	228,848	549,084

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2022	18,197	15,940	2,257	3,467	2,149	1,318	18,156	21,731	-3,575	39,820	56,739

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2022	0	0	0	15,232	28,698	-13,466	48,161	34,695	13,466	63,393	190,729