

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		09-Sep-22	08-Sep-22	Change	09-Sep-22	(+/-)	08-Sep-22	(+/-)	07-Sep-22	(+/-)	06-Sep-22	(+/-)	05-Sep-22	
S50U22	Sep 2022	990.90	983.30	7.6 0.77 %	447,128	0.10 %	446,703	-1.80 %	454,871	-2.31 %	465,621	-0.99 %	470,275	
S50V22	Oct 2022	990.00	985.00	5 0.51 %	143	-7.14 %	154	-3.14 %	159	1.92 %	156	-11.86 %	177	
S50X22	Nov 2022	990.10	985.70	4.4 0.45 %	32	-8.57 %	35	6.06 %	33	0.00 %	33	6.45 %	31	
S50Z22	Dec 2022	987.80	980.90	6.9 0.7 %	81,649	9.72 %	74,418	1.36 %	73,422	-3.34 %	75,956	4.98 %	72,351	
S50H23	Mar 2023	981.60	975.20	6.4 0.66 %	18,827	3.97 %	18,108	1.63 %	17,817	4.62 %	17,030	4.27 %	16,332	
S50M23	Jun 2023	976.60	970.80	5.8 0.6 %	9,257	-4.23 %	9,666	-2.44 %	9,908	8.08 %	9,167	8.31 %	8,464	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			09-Sep-22	08-Sep-22	Change	09-Sep-22	(+/-)	08-Sep-22	(+/-)	07-Sep-22	(+/-)	06-Sep-22	(+/-)	05-Sep-22	
SIRIZ22	Dec 2022	36,899	1.18	1.12	0.06 5.36 %	112,865	-5.08 %	118,901	1.76 %	116,849	2.24 %	114,288	1.32 %	112,804	
SIRIU22	Sep 2022	22,108	1.19	1.13	0.06 5.31 %	13,066	-56.15 %	29,794	-9.37 %	32,874	2.45 %	32,088	-3.91 %	33,392	
SIRIM23	Jun 2023	20,000	1.15	1.10	0.05 4.55 %	26,772	295.33 %	6,772	0.00 %	6,772	788.71 %	762	0.00 %	762	
GUNKULZ22	Dec 2022	14,555	5.55	5.47	0.08 1.46 %	87,344	9.35 %	79,878	-6.98 %	85,875	1.21 %	84,851	4.30 %	81,351	
TTBZ22	Dec 2022	9,588	1.27	1.25	0.02 1.60 %	32,628	25.25 %	26,050	0.06 %	26,034	15.60 %	22,521	18.59 %	18,991	
BEMZ22	Dec 2022	7,006	9.06	9.05	0.01 0.11 %	17,581	0.02 %	17,577	20.59 %	14,576	15.94 %	12,572	4.16 %	12,070	
BANPUZ22	Dec 2022	6,452	13.75	13.50	0.25 1.85 %	33,976	5.50 %	32,206	-3.37 %	33,330	2.50 %	32,517	11.88 %	29,063	
SIRIH23	Mar 2023	6,004	1.14	1.11	0.03 2.70 %	63,247	10.47 %	57,251	0.00 %	57,251	0.00 %	57,251	-8.03 %	62,251	
BEMU22	Sep 2022	5,600	9.15	9.10	0.05 0.55 %	18,421	3.11 %	17,866	15.94 %	15,410	0.14 %	15,388	0.01 %	15,387	
BANPUU22	Sep 2022	5,111	13.81	13.59	0.22 1.62 %	29,165	-6.13 %	31,070	-6.33 %	33,168	2.41 %	32,387	-16.31 %	38,697	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			09-Sep-22	(+/-)	08-Sep-22	(+/-)	07-Sep-22	(+/-)	06-Sep-22	(+/-)	05-Sep-22	09-Sep-22	08-Sep-22	Change	
BLANDZ22	Dec 2022	2,600	184,882	-0.86 %	186,482	-0.29 %	187,021	0.00 %	187,021	0.00 %	187,021	1.03	1.02	0.01 0.98 %	
GUNKULU22	Sep 2022	2,711	169,768	-0.36 %	170,379	-5.77 %	180,804	0.28 %	180,306	0.22 %	179,907	5.60	5.43	0.17 3.13 %	
SIRIZ22	Dec 2022	36,899	112,865	-5.08 %	118,901	1.76 %	116,849	2.24 %	114,288	1.32 %	112,804	1.18	1.12	0.06 5.36 %	
JASU22	Sep 2022	167	109,393	0.04 %	109,351	-0.02 %	109,375	-0.57 %	109,997	-0.45 %	110,492	2.51	2.47	0.04 1.62 %	
SUPERZ22	Dec 2022	2,020	88,432	2.34 %	86,412	1.47 %	85,160	0.01 %	85,150	2.84 %	82,798	0.76	0.77	-0.01 -1.3 %	
GUNKULZ22	Dec 2022	14,555	87,344	9.35 %	79,878	-6.98 %	85,875	1.21 %	84,851	4.30 %	81,351	5.55	5.47	0.08 1.46 %	
BLANDU22	Sep 2022	1,159	84,275	-1.18 %	85,283	-0.24 %	85,490	0.00 %	85,490	-0.06 %	85,540	1.03	1.02	0.01 0.98 %	
SIRIH23	Mar 2023	6,004	63,247	10.47 %	57,251	0.00 %	57,251	0.00 %	57,251	-8.03 %	62,251	1.14	1.11	0.03 2.7 %	
SUPERM23	Jun 2023	0	48,020	0.00 %	48,020	11.62 %	43,020	0.00 %	43,020	0.00 %	43,020	0.77	0.77	0 0 %	
BEUCU22	Sep 2022	4	43,711	0.00 %	43,709	0.01 %	43,704	0.05 %	43,683	0.76 %	43,353	13.73	13.90	-0.2 -1.2 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	668.00	64.00	10.60
SIRI	1.18	0.06	5.36
GUNKUL	5.60	0.20	3.70
ESSO	13.50	0.40	3.05
LH	8.95	0.20	2.29
CENDEL	47.25	1.00	2.16
BANPU	14.30	0.30	2.14
PTTEP	163.00	3.00	1.88
OR	27.50	0.50	1.85
IRPC	3.30	0.06	1.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.30	-0.30	-2.59
RATCH	43.00	-0.75	-1.71
EGCO	179.00	-3.00	-1.65
CPALL	60.00	-1.00	-1.64
SUPER	0.74	-0.01	-1.33
PTG	15.30	-0.20	-1.29
MBK	16.60	-0.20	-1.19
BAM	18.10	-0.20	-1.09
CBG	99.00	-1.00	-1.00
CKP	5.20	-0.05	-0.95

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
09/09/2022	88,614	68,386	20,228	40,321	42,621	-2,300	92,614	110,542	-17,928	221,549	557,036

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/09/2022	27,779	27,201	578	8,951	8,275	676	28,829	30,083	-1,254	65,559	56,234

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/09/2022	0	0	0	21,027	20,256	771	53,846	54,617	-771	74,873	196,300