

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Sep-22	13-Sep-22	Change	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	(+/-)	08-Sep-22
S50U22	Sep 2022	995.70	1,001.20	-5.5 -0.55 %	441,202	-4.87 %	463,802	-0.40 %	465,684	4.15 %	447,128	0.10 %	446,703
S50V22	Oct 2022	998.20	1,000.70	-2.5 -0.25 %	162	5.88 %	153	6.99 %	143	0.00 %	143	-7.14 %	154
S50X22	Nov 2022	996.00	998.50	-2.5 -0.25 %	31	-3.13 %	32	0.00 %	32	0.00 %	32	-8.57 %	35
S50Z22	Dec 2022	993.60	998.30	-4.7 -0.47 %	87,526	-5.17 %	92,296	1.59 %	90,849	11.27 %	81,649	9.72 %	74,418
S50H23	Mar 2023	987.80	992.20	-4.4 -0.44 %	22,520	8.05 %	20,843	5.00 %	19,851	5.44 %	18,827	3.97 %	18,108
S50M23	Jun 2023	982.60	986.80	-4.2 -0.43 %	9,690	1.20 %	9,575	0.22 %	9,554	3.21 %	9,257	-4.23 %	9,666

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Sep-22	13-Sep-22	Change	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	(+/-)	08-Sep-22
WHAM23	Jun 2023	18,000	3.48	3.50	-0.02 -0.57 %	1,022,545.45		22	0.00 %	22	0.00 %	22	0.00 %	22
TRUEZ22	Dec 2022	15,093	4.92	4.88	0.04 0.82 %	27,410	-27.81 %	37,969	-11.15 %	42,733	0.04 %	42,718	-6.76 %	45,813
TTBZ22	Dec 2022	14,925	1.30	1.29	0.01 0.78 %	31,663	7.57 %	29,436	9.78 %	26,813	-17.82 %	32,628	25.25 %	26,050
GUNKULZ22	Dec 2022	12,523	5.62	5.70	-0.08 -1.40 %	81,370	-6.86 %	87,361	-4.89 %	91,854	5.16 %	87,344	9.35 %	79,878
GUNKULM23	Jun 2023	6,600	5.52	5.56	-0.04 -0.72 %	7,600	660.00 %	1,000	-66.67 %	3,000	200.00 %	1,000	0.00 %	1,000
BANPUZ22	Dec 2022	4,849	13.88	13.76	0.12 0.87 %	34,895	14.35 %	30,515	-8.78 %	33,452	-1.54 %	33,976	5.50 %	32,206
GUNKULU22	Sep 2022	4,538	5.60	5.65	-0.05 -0.88 %	167,194	-1.48 %	169,707	-0.01 %	169,728	-0.02 %	169,768	-0.36 %	170,379
SPRCZ22	Dec 2022	4,500	12.14	12.31	-0.17 -1.38 %	8,024	14.24 %	7,024	0.00 %	7,024	0.00 %	7,024	0.01 %	7,023
SIRIM23	Jun 2023	4,010	1.16	1.16	0.00 0.00 %	43,782	10.08 %	39,772	48.56 %	26,772	0.00 %	26,772	295.33 %	6,772
BANPUU22	Sep 2022	3,661	13.98	13.83	0.15 1.08 %	27,013	-4.93 %	28,415	-1.86 %	28,953	-0.73 %	29,165	-6.13 %	31,070

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	(+/-)	08-Sep-22	14-Sep-22	13-Sep-22	Change
BLANDZ22	Dec 2022	560	184,988	-0.24 %	185,428	0.27 %	184,928	0.02 %	184,882	-0.86 %	186,482	1.02	1.01	0.01 0.99 %
GUNKULU22	Sep 2022	4,538	167,194	-1.48 %	169,707	-0.01 %	169,728	-0.02 %	169,768	-0.36 %	170,379	5.60	5.65	-0.05 -0.9 %
SIRIZ22	Dec 2022	1,878	122,338	1.38 %	120,668	-0.38 %	121,124	7.32 %	112,865	-5.08 %	118,901	1.18	1.19	-0.01 -0.8 %
JASU22	Sep 2022	523	109,263	-0.47 %	109,777	-0.07 %	109,854	0.42 %	109,393	0.04 %	109,351	2.58	2.54	0.04 1.57 %
SUPERZ22	Dec 2022	32	89,605	0.02 %	89,584	1.25 %	88,482	0.06 %	88,432	2.34 %	86,412	0.78	0.77	0.01 1.3 %
BLANDU22	Sep 2022	521	84,388	0.57 %	83,909	-1.16 %	84,897	0.74 %	84,275	-1.18 %	85,283	1.02	1.02	0 0 %
GUNKULZ22	Dec 2022	12,523	81,370	-6.86 %	87,361	-4.89 %	91,854	5.16 %	87,344	9.35 %	79,878	5.62	5.70	-0.08 -1.4 %
SIRIH23	Mar 2023	2,567	64,799	0.88 %	64,232	-0.02 %	64,242	1.57 %	63,247	10.47 %	57,251	1.17	1.16	0.01 0.86 %
JASH23	Mar 2023	2,000	53,595	3.88 %	51,595	-1.90 %	52,593	22.10 %	43,072	0.00 %	43,071	2.59	2.55	0.04 1.57 %
SUPERM23	Jun 2023	1,000	49,020	2.08 %	48,020	0.00 %	48,020	0.00 %	48,020	0.00 %	48,020	0.78	0.77	0.01 1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.60	0.25	3.94
STPI	3.74	0.10	2.75
THCOM	12.50	0.30	2.46
BLA	34.75	0.75	2.21
KCE	52.00	1.00	1.96
DELTA	622.00	10.00	1.63
TRUE	5.00	0.08	1.63
ICHI	9.75	0.15	1.56
CK	22.30	0.30	1.36
SCGP	56.25	0.75	1.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	225.00	-6.00	-2.60
GFPT	15.60	-0.40	-2.50
SCC	346.00	-8.00	-2.26
BANPU	14.00	-0.30	-2.10
CPN	68.25	-1.25	-1.80
GUNKUL	5.60	-0.10	-1.75
BDMS	29.50	-0.50	-1.67
EGCO	177.00	-3.00	-1.67
MINT	29.75	-0.50	-1.65
SPRC	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
14/09/2022	79,483	111,325	-31,842	48,729	46,083	2,646	145,340	116,144	29,196	273,552	561,131

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2022	29,947	35,655	-5,708	5,060	6,107	-1,047	35,678	28,923	6,755	70,685	61,559

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2022	0	0	0	39,374	22,124	17,250	62,154	79,404	-17,250	101,528	202,366