

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Sep-22	19-Sep-22	Change	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	(+/-)	15-Sep-22	(+/-)	14-Sep-22
S50U22	Sep 2022	982.10	978.80	3.3 0.34 %	396,901	-4.09 %	413,839	-2.02 %	422,372	-1.97 %	430,870	-2.34 %	441,202
S50V22	Oct 2022	981.70	979.90	1.8 0.18 %	221	-3.07 %	228	16.92 %	195	5.41 %	185	14.20 %	162
S50X22	Nov 2022	982.20	979.00	3.2 0.33 %	61	-3.17 %	63	50.00 %	42	31.25 %	32	3.23 %	31
S50Z22	Dec 2022	980.40	978.00	2.4 0.25 %	111,251	1.33 %	109,796	2.42 %	107,205	18.17 %	90,722	3.65 %	87,526
S50H23	Mar 2023	974.70	972.70	2 0.21 %	29,128	0.58 %	28,961	0.33 %	28,865	16.04 %	24,874	10.45 %	22,520
S50M23	Jun 2023	969.30	967.50	1.8 0.19 %	8,894	-1.81 %	9,058	1.29 %	8,943	-2.93 %	9,213	-4.92 %	9,690

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Sep-22	19-Sep-22	Change	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	(+/-)	15-Sep-22	(+/-)	14-Sep-22
GUNKULZ22	Dec 2022	46,012	5.32	5.25	0.07 1.33 %	130,500	52.63 %	85,499	0.01 %	85,494	-1.15 %	86,490	6.29 %	81,370
GUNKULU22	Sep 2022	40,023	5.24	5.18	0.06 1.16 %	123,696	-24.43 %	163,693	0.00 %	163,698	-0.01 %	163,712	-2.08 %	167,194
BEMH23	Mar 2023	22,200	9.41	9.41	0.00 0.00 %	5,116	-68.45 %	16,216	0.00 %	16,216	-2.99 %	16,716	21.87 %	13,716
BANPUZ22	Dec 2022	15,956	13.34	13.25	0.09 0.68 %	52,338	28.56 %	40,712	2.50 %	39,720	4.68 %	37,944	8.74 %	34,895
WHAM23	Jun 2023	15,000	3.51	3.48	0.03 0.86 %	22	-99.71 %	7,522	336.01 %	1,022	0.00 %	1,022	0.00 %	1,022
WHAZ22	Dec 2022	14,021	3.58	3.56	0.02 0.56 %	12,652	-13.55 %	14,635	-21.37 %	18,613	-2.76 %	19,141	-4.96 %	20,140
BCHM23	Jun 2023	10,851	18.70	17.93	0.77 4.29 %	20,850	108.48 %	10,001	0.00 %	10,001	0.00 %	10,001	0.00 %	10,001
CKPU22	Sep 2022	10,110	5.30	5.17	0.13 2.51 %	7,142	-58.59 %	17,247	-0.63 %	17,357	-2.88 %	17,871	-2.83 %	18,391
CKPH23	Mar 2023	10,000	5.29	5.16	0.13 2.52 %	14,101	243.84 %	4,101	0.00 %	4,101	0.00 %	4,101	0.00 %	4,101
SPRCU22	Sep 2022	6,004	11.64	11.10	0.54 4.86 %	112	-98.17 %	6,114	-7.59 %	6,616	-7.05 %	7,118	-0.14 %	7,128

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	(+/-)	15-Sep-22	(+/-)	14-Sep-22	20-Sep-22	19-Sep-22	Change
BLANDZ22	Dec 2022	7	185,946	0.00 %	185,941	0.51 %	184,989	0.00 %	184,988	0.00 %	184,988	1.02	1.01	0.01 0.99 %
GUNKULZ22	Dec 2022	46,012	130,500	52.63 %	85,499	0.01 %	85,494	-1.15 %	86,490	6.29 %	81,370	5.32	5.25	0.07 1.33 %
SIRIZ22	Dec 2022	4,600	128,327	-2.65 %	131,827	0.00 %	131,827	5.60 %	124,838	2.04 %	122,338	1.19	1.17	0.02 1.71 %
GUNKULU22	Sep 2022	40,023	123,696	-24.43 %	163,693	0.00 %	163,698	-0.01 %	163,712	-2.08 %	167,194	5.24	5.18	0.06 1.16 %
JASU22	Sep 2022	2,509	98,228	-2.48 %	100,728	-0.49 %	101,227	0.00 %	101,227	-7.35 %	109,263	2.60	2.60	0 0 %
SUPERZ22	Dec 2022	4,101	94,715	4.36 %	90,755	0.06 %	90,705	1.17 %	89,655	0.06 %	89,605	0.73	0.76	-0.03 -4 %
BLANDU22	Sep 2022	11	83,385	0.00 %	83,385	-1.19 %	84,390	0.00 %	84,387	0.00 %	84,388	1.02	1.01	0.01 0.99 %
JASZ22	Dec 2022	2,533	73,593	3.54 %	71,077	5.21 %	67,560	0.02 %	67,545	48.31 %	45,544	2.52	2.55	-0.03 -1.2 %
SIRIH23	Mar 2023	2,001	68,232	3.02 %	66,232	1.53 %	65,232	-0.86 %	65,799	1.54 %	64,799	1.16	1.16	0 0 %
JASH23	Mar 2023	0	64,637	0.00 %	64,637	-0.77 %	65,137	8.39 %	60,095	12.13 %	53,595	2.62	2.61	0.01 0.38 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	32.25	2.75	9.32
ERW	4.22	0.24	6.03
TU	17.50	0.80	4.79
AAV	2.90	0.12	4.32
EA	91.00	3.00	3.41
CENTEL	47.75	1.50	3.24
STPI	4.64	0.14	3.11
MINT	28.25	0.75	2.73
SPRC	11.60	0.30	2.65
SPALI	19.40	0.50	2.65

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.90	-0.90	-7.63
KEX	20.50	-1.10	-5.09
THANI	4.44	-0.14	-3.06
COM7	32.50	-0.75	-2.26
ICHI	9.20	-0.20	-2.13
KCE	51.50	-0.75	-1.44
GULF	53.50	-0.75	-1.38
BCH	18.40	-0.20	-1.08
CPF	25.00	-0.25	-0.99
EPG	10.10	-0.10	-0.98

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
20/09/2022	89,073	80,215	8,858	52,330	54,104	-1,774	98,948	106,032	-7,084	240,351	546,456

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2022	12,557	11,516	1,041	2,909	1,944	965	11,410	13,416	-2,006	26,876	61,188

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2022	0	0	0	17,041	11,548	5,493	19,678	25,171	-5,493	36,719	210,193