

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Sep-22	20-Sep-22	Change	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	(+/-)	15-Sep-22
S50U22	Sep 2022	982.90	982.10	0.8 0.08 %	397,675	0.20 %	396,901	-4.09 %	413,839	-2.02 %	422,372	-1.97 %	430,870
S50V22	Oct 2022	982.00	981.70	0.3 0.03 %	211	-4.52 %	221	-3.07 %	228	16.92 %	195	5.41 %	185
S50X22	Nov 2022	981.40	982.20	-0.8 -0.08 %	58	-4.92 %	61	-3.17 %	63	50.00 %	42	31.25 %	32
S50Z22	Dec 2022	980.90	980.40	0.5 0.05 %	115,099	3.46 %	111,251	1.33 %	109,796	2.42 %	107,205	18.17 %	90,722
S50H23	Mar 2023	975.00	974.70	0.3 0.03 %	29,858	2.51 %	29,128	0.58 %	28,961	0.33 %	28,865	16.04 %	24,874
S50M23	Jun 2023	969.60	969.30	0.3 0.03 %	8,903	0.10 %	8,894	-1.81 %	9,058	1.29 %	8,943	-2.93 %	9,213

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Sep-22	20-Sep-22	Change	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	(+/-)	15-Sep-22
TRUEZ22	Dec 2022	14,117	4.89	4.80	0.09 1.88 %	27,984	-16.39 %	33,469	3.20 %	32,430	0.01 %	32,426	8.56 %	29,868
KTBM23	Jun 2023	12,000	16.83	16.88	-0.05 -0.30 %	7,715	349.85 %	1,715	0.00 %	1,715	0.06 %	1,714	0.00 %	1,714
TPIPLU22	Sep 2022	5,001	1.74	1.77	-0.03 -1.69 %	7,358	-40.45 %	12,357	0.00 %	12,357	0.00 %	12,357	0.00 %	12,357
AAVZ22	Dec 2022	4,103	2.83	2.90	-0.07 -2.41 %	9,203	50.45 %	6,117	0.54 %	6,084	1.50 %	5,994	11.21 %	5,390
DTACZ22	Dec 2022	3,569	45.25	43.55	1.70 3.90 %	3,675	-1.79 %	3,742	5.65 %	3,542	29.22 %	2,741	7.87 %	2,541
EAZ22	Dec 2022	3,408	89.11	90.74	-1.63 -1.80 %	24,171	-1.28 %	24,484	-0.54 %	24,617	0.82 %	24,417	2.11 %	23,912
TRUEU22	Sep 2022	3,215	4.96	4.86	0.10 2.06 %	35,230	-6.64 %	37,734	-0.01 %	37,738	0.10 %	37,701	-0.15 %	37,758
SIRIH23	Mar 2023	3,000	1.16	1.16	0.00 0.00 %	71,232	4.40 %	68,232	3.02 %	66,232	1.53 %	65,232	-0.86 %	65,799
BANPUZ22	Dec 2022	2,783	13.69	13.34	0.35 2.62 %	51,927	-0.79 %	52,338	28.56 %	40,712	2.50 %	39,720	4.68 %	37,944
BANPUU22	Sep 2022	2,304	13.78	13.41	0.37 2.76 %	15,232	-12.96 %	17,499	-2.38 %	17,925	-10.11 %	19,941	-7.46 %	21,549

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	(+/-)	15-Sep-22	21-Sep-22	20-Sep-22	Change
BLANDZ22	Dec 2022	0	185,946	0.00 %	185,946	0.00 %	185,941	0.51 %	184,989	0.00 %	184,988	1.03	1.02	0.01 0.98 %
GUNKULZ22	Dec 2022	518	131,004	0.39 %	130,500	52.63 %	85,499	0.01 %	85,494	-1.15 %	86,490	5.25	5.32	-0.07 -1.3 %
SIRIZ22	Dec 2022	559	127,777	-0.43 %	128,327	-2.65 %	131,827	0.00 %	131,827	5.60 %	124,838	1.17	1.19	-0.02 -1.7 %
GUNKULU22	Sep 2022	508	123,188	-0.41 %	123,696	-24.43 %	163,693	0.00 %	163,698	-0.01 %	163,712	5.25	5.24	0.01 0.19 %
JASU22	Sep 2022	598	97,718	-0.52 %	98,228	-2.48 %	100,728	-0.49 %	101,227	0.00 %	101,227	2.60	2.60	0 0 %
SUPERZ22	Dec 2022	100	94,814	0.10 %	94,715	4.36 %	90,755	0.06 %	90,705	1.17 %	89,655	0.77	0.73	0.04 5.48 %
BLANDU22	Sep 2022	1,010	82,387	-1.20 %	83,385	0.00 %	83,385	-1.19 %	84,390	0.00 %	84,387	1.03	1.02	0.01 0.98 %
JASZ22	Dec 2022	511	73,100	-0.67 %	73,593	3.54 %	71,077	5.21 %	67,560	0.02 %	67,545	2.51	2.52	-0.01 -0.4 %
SIRIH23	Mar 2023	3,000	71,232	4.40 %	68,232	3.02 %	66,232	1.53 %	65,232	-0.86 %	65,799	1.16	1.16	0 0 %
JASH23	Mar 2023	0	64,637	0.00 %	64,637	0.00 %	64,637	-0.77 %	65,137	8.39 %	60,095	2.62	2.62	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.60	0.30	4.76
DTAC	45.25	2.00	4.62
PTTEP	174.50	5.00	2.95
TOP	56.25	1.25	2.27
BANPU	13.70	0.30	2.24
TRUE	4.96	0.10	2.06
ADVANC	193.50	2.50	1.31
PSL	15.50	0.20	1.31
MBK	16.70	0.20	1.21
EPG	10.20	0.10	0.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	34.00	-1.50	-4.23
ORI	10.70	-0.40	-3.60
MTC	40.50	-1.25	-2.99
BAM	17.20	-0.50	-2.82
AAV	2.82	-0.08	-2.76
SCC	328.00	-9.00	-2.67
AP	9.85	-0.25	-2.48
STGT	12.10	-0.30	-2.42
TASCO	16.90	-0.40	-2.31
COM7	31.75	-0.75	-2.31

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
21/09/2022	75,702	72,706	2,996	32,548	33,345	-797	71,639	73,838	-2,199	179,889	551,804

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2022	15,997	11,098	4,899	4,741	5,810	-1,069	12,389	16,219	-3,830	33,127	57,482

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2022	0	20	-20	28,275	9,167	19,108	30,030	49,118	-19,088	58,305	219,812