

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Sep-22	22-Sep-22	Change	23-Sep-22	(+/-)	22-Sep-22	(+/-)	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22
S50U22	Sep 2022	978.10	987.50	-9.4 -0.95 %	374,998	-6.14 %	399,525	0.47 %	397,675	0.20 %	396,901	-4.09 %	413,839
S50V22	Oct 2022	978.40	986.50	-8.1 -0.82 %	204	7.37 %	190	-9.95 %	211	-4.52 %	221	-3.07 %	228
S50X22	Nov 2022	976.10	987.00	-10.9 -1.1 %	60	0.00 %	60	3.45 %	58	-4.92 %	61	-3.17 %	63
S50Z22	Dec 2022	976.10	985.30	-9.2 -0.93 %	146,308	15.44 %	126,739	10.11 %	115,099	3.46 %	111,251	1.33 %	109,796
S50H23	Mar 2023	970.30	979.50	-9.2 -0.94 %	31,973	-0.80 %	32,232	7.95 %	29,858	2.51 %	29,128	0.58 %	28,961
S50M23	Jun 2023	965.30	973.90	-8.6 -0.88 %	8,880	0.74 %	8,815	-0.99 %	8,903	0.10 %	8,894	-1.81 %	9,058

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Sep-22	22-Sep-22	Change	23-Sep-22	(+/-)	22-Sep-22	(+/-)	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22
JASU22	Sep 2022	60,647	2.62	2.65	-0.03 -1.13 %	33,215	-64.18 %	92,718	-5.12 %	97,718	-0.52 %	98,228	-2.48 %	100,728
JASZ22	Dec 2022	48,540	2.59	2.62	-0.03 -1.15 %	124,099	56.88 %	79,103	8.21 %	73,100	-0.67 %	73,593	3.54 %	71,077
JASH23	Mar 2023	20,001	2.64	2.67	-0.03 -1.12 %	85,138	30.71 %	65,137	0.77 %	64,637	0.00 %	64,637	0.00 %	64,637
PLANBU22X	Sep 2022	11,008	7.33	7.30	0.03 0.41 %	7,685	-58.87 %	18,685	0.00 %	18,685	0.00 %	18,685	-2.61 %	19,185
PLANBZ22	Dec 2022	10,742	7.35	7.32	0.03 0.41 %	38,842	38.23 %	28,100	0.00 %	28,100	-3.44 %	29,100	1.75 %	28,600
GUNKULU22	Sep 2022	10,515	5.30	5.35	-0.05 -0.93 %	116,642	-5.28 %	123,146	-0.03 %	123,188	-0.41 %	123,696	-24.43 %	163,693
BEMU22	Sep 2022	10,002	9.36	9.30	0.06 0.65 %	5,839	-46.13 %	10,840	-29.34 %	15,341	-0.07 %	15,351	-0.02 %	15,354
ERWZ22	Dec 2022	9,376	4.27	4.27	0.00 0.00 %	4,387	326.34 %	1,029	-32.52 %	1,525	0.07 %	1,524	-24.18 %	2,010
ICHIU22	Sep 2022	8,001	9.17	9.17	0.00 0.00 %	2,770	-68.42 %	8,771	-1.15 %	8,873	-0.01 %	8,874	-1.11 %	8,974
AAVZ22	Dec 2022	7,474	2.93	2.90	0.03 1.03 %	7,817	-4.43 %	8,179	-11.13 %	9,203	50.45 %	6,117	0.54 %	6,084

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price							
			*23-Sep-22	(+/-)	22-Sep-22	(+/-)	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	23-Sep-22	22-Sep-22	Change	
BLANDZ22	Dec 2022	7	185,973	0.00 %	185,966	0.01 %	185,946	0.00 %	185,946	0.00 %	185,941	1.00	1.01	-0.01	-1 %
GUNKULZ22	Dec 2022	3,527	139,064	1.83 %	136,559	4.24 %	131,004	0.39 %	130,500	52.63 %	85,499	5.34	5.34	0	0 %
SIRIZ22	Dec 2022	1,503	132,767	1.14 %	131,266	2.73 %	127,777	-0.43 %	128,327	-2.65 %	131,827	1.17	1.17	0	0 %
JASZ22	Dec 2022	48,540	124,099	56.88 %	79,103	8.21 %	73,100	-0.67 %	73,593	3.54 %	71,077	2.59	2.62	-0.03	-1.2 %
GUNKULU22	Sep 2022	10,515	116,642	-5.28 %	123,146	-0.03 %	123,188	-0.41 %	123,696	-24.43 %	163,693	5.30	5.35	-0.05	-0.9 %
SUPERZ22	Dec 2022	2,191	95,929	1.05 %	94,929	0.12 %	94,814	0.10 %	94,715	4.36 %	90,755	0.73	0.76	-0.03	-4 %
JASH23	Mar 2023	20,001	85,138	30.71 %	65,137	0.77 %	64,637	0.00 %	64,637	0.00 %	64,637	2.64	2.67	-0.03	-1.1 %
SIRIH23	Mar 2023	2	71,732	0.00 %	71,732	0.70 %	71,232	4.40 %	68,232	3.02 %	66,232	1.16	1.17	-0.01	-0.9 %
BANPUZ22	Dec 2022	6,854	56,016	12.99 %	49,574	-4.53 %	51,927	-0.79 %	52,338	28.56 %	40,712	13.44	13.64	-0.2	-1.5 %
SUPERM23	Jun 2023	0	50,020	0.00 %	50,020	2.04 %	49,020	0.00 %	49,020	0.00 %	49,020	0.73	0.77	-0.04	-5.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	48.50	1.75	3.74
BLA	37.00	1.00	2.78
BBL	140.50	3.00	2.18
PLANB	7.45	0.15	2.05
BAY	31.75	0.50	1.60
BEAUTY	1.43	0.02	1.42
GFPT	15.30	0.20	1.32
MBK	17.00	0.20	1.19
AOT	73.75	0.75	1.03
MINT	28.25	0.25	0.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	11.80	-1.10	-8.53
SAWAD	47.00	-2.00	-4.08
CPN	66.25	-2.75	-3.99
COM7	31.00	-1.25	-3.88
MTC	39.00	-1.50	-3.70
KTC	58.75	-1.75	-2.89
BCPG	10.10	-0.30	-2.88
ORI	10.60	-0.30	-2.75
JMT	72.25	-2.00	-2.69
DELTA	620.00	-16.00	-2.52

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
23/09/2022	103,492	134,340	-30,848	47,122	40,813	6,309	131,236	106,697	24,539	281,850	562,423

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2022	25,311	26,014	-703	2,972	4,043	-1,071	24,403	22,629	1,774	52,686	55,960

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2022	0	0	0	28,244	27,065	1,179	39,369	40,548	-1,179	67,613	227,270