

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Sep-22	28-Sep-22	Change	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22
S50V22	Oct 2022	955.80	961.40	-5.6 -0.58 %	485	1.04 %	480	56.35 %	307	10.83 %	277	35.78 %	204
S50X22	Nov 2022	955.60	961.40	-5.8 -0.6 %	84	-11.58 %	95	5.56 %	90	9.76 %	82	36.67 %	60
S50Z22	Dec 2022	957.60	961.50	-3.9 -0.41 %	460,562	0.65 %	457,602	13.64 %	402,673	55.81 %	258,444	76.64 %	146,308
S50H23	Mar 2023	951.70	955.50	-3.8 -0.4 %	34,289	1.34 %	33,834	1.94 %	33,190	2.63 %	32,338	1.14 %	31,973
S50M23	Jun 2023	946.70	950.50	-3.8 -0.4 %	9,013	-0.09 %	9,021	-2.00 %	9,205	4.13 %	8,840	-0.45 %	8,880
S50U23	Sep 2023	942.80	949.70	-6.9 -0.73 %	823	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Sep-22	28-Sep-22	Change	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22
BLANDM23	Jun 2023	14,001	0.99	0.99	0.00 0.00 %	60,530	30.09 %	46,529	1.11 %	46,019	0.00 %	46,019	0.00 %	46,019
GUNKULZ22	Dec 2022	13,630	5.38	5.20	0.18 3.46 %	226,576	-1.28 %	229,523	1.94 %	225,164	46.55 %	153,647	10.49 %	139,064
SUPERZ22	Dec 2022	11,086	0.73	0.72	0.01 1.39 %	81,848	12.49 %	72,763	0.01 %	72,758	0.03 %	72,737	-24.18 %	95,929
TTBZ22	Dec 2022	10,262	1.22	1.22	0.00 0.00 %	42,524	0.37 %	42,367	-6.87 %	45,490	1.35 %	44,885	2.34 %	43,859
JASH23	Mar 2023	9,002	2.68	2.64	0.04 1.52 %	98,639	10.04 %	89,638	-0.55 %	90,138	0.00 %	90,138	5.87 %	85,138
BANPUZ22	Dec 2022	7,182	12.45	12.45	0.00 0.00 %	58,383	9.11 %	53,509	-4.85 %	56,237	-0.68 %	56,624	1.09 %	56,016
KTCZ22	Dec 2022	6,028	57.75	57.20	0.55 0.96 %	32,060	-8.51 %	35,042	-0.24 %	35,127	62.51 %	1,147	38.86 %	826
SIRIH23	Mar 2023	5,210	1.15	1.16	-0.01 -0.86 %	87,562	3.79 %	84,361	3.18 %	81,760	1.24 %	80,760	12.59 %	71,732
BANPUH23	Mar 2023	5,201	12.50	12.42	0.08 0.64 %	8,452	-10.57 %	9,451	32.31 %	7,143	0.00 %	7,143	18.24 %	6,041
WHAZ22	Dec 2022	3,739	3.50	3.51	-0.01 -0.28 %	17,861	3.77 %	17,212	12.91 %	15,244	3.38 %	14,746	-0.32 %	14,794

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	29-Sep-22	28-Sep-22	Change
GUNKULZ22	Dec 2022	13,630	226,576	-1.28 %	229,523	1.94 %	225,164	46.55 %	153,647	10.49 %	139,064	5.38	5.20	0.18 3.46 %
BLANDZ22	Dec 2022	103	190,394	0.05 %	190,291	-0.72 %	191,680	2.13 %	187,675	0.92 %	185,973	1.00	1.00	0 0 %
JASZ22	Dec 2022	3,285	141,219	2.25 %	138,115	4.55 %	132,102	1.53 %	130,114	4.85 %	124,099	2.61	2.62	-0.01 -0.4 %
SIRIZ22	Dec 2022	1,559	133,359	0.39 %	132,839	-0.34 %	133,293	0.02 %	133,272	0.38 %	132,767	1.17	1.18	-0.01 -0.9 %
JASH23	Mar 2023	9,002	98,639	10.04 %	89,638	-0.55 %	90,138	0.00 %	90,138	5.87 %	85,138	2.68	2.64	0.04 1.52 %
SIRIH23	Mar 2023	5,210	87,562	3.79 %	84,361	3.18 %	81,760	1.24 %	80,760	12.59 %	71,732	1.15	1.16	-0.01 -0.9 %
SUPERZ22	Dec 2022	11,086	81,848	12.49 %	72,763	0.01 %	72,758	0.03 %	72,737	-24.18 %	95,929	0.73	0.72	0.01 1.39 %
BLANDM23	Jun 2023	14,001	60,530	30.09 %	46,529	1.11 %	46,019	0.00 %	46,019	0.00 %	46,019	0.99	0.99	0 0 %
SUPERM23	Jun 2023	1,000	60,020	1.69 %	59,020	15.68 %	51,020	2.00 %	50,020	0.00 %	50,020	0.73	0.72	0.01 1.39 %
BANPUZ22	Dec 2022	7,182	58,383	9.11 %	53,509	-4.85 %	56,237	-0.68 %	56,624	1.09 %	56,016	12.45	12.45	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	660.00	34.00	5.43
MAJOR	17.10	0.70	4.27
GUNKUL	5.35	0.10	1.90
BBL	138.00	2.00	1.47
TOP	51.75	0.75	1.47
SCB	104.50	1.00	0.97
AWC	5.80	0.05	0.87
TRUE	5.00	0.04	0.81
CPF	25.00	0.20	0.81
JAS	2.64	0.02	0.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	26.00	-1.25	-4.59
GPSC	64.50	-2.75	-4.09
TQM	39.50	-1.50	-3.66
OSP	26.75	-1.00	-3.60
EPG	9.95	-0.35	-3.40
COM7	29.00	-1.00	-3.33
KEX	18.80	-0.60	-3.09
BEC	10.20	-0.30	-2.86
BGRIM	34.00	-1.00	-2.86
BLA	34.50	-1.00	-2.82

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
29/09/2022	146,254	152,442	-6,188	73,792	69,621	4,171	180,611	178,594	2,017	400,657	578,140

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/09/2022	50,577	35,565	15,012	5,384	4,947	437	34,937	50,386	-15,449	90,898	43,155

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/09/2022	0	0	0	40,567	50,269	-9,702	89,556	79,854	9,702	130,123	186,041