

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Sep-22	27-Sep-22	Change	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	(+/-)	22-Sep-22
S50U22	Sep 2022	961.20	969.20	-8 -0.83 %	140,613	-35.61 %	218,376	-38.80 %	356,842	-4.84 %	374,998	-6.14 %	399,525
S50V22	Oct 2022	961.40	969.50	-8.1 -0.84 %	480	56.35 %	307	10.83 %	277	35.78 %	204	7.37 %	190
S50X22	Nov 2022	961.40	969.70	-8.3 -0.86 %	95	5.56 %	90	9.76 %	82	36.67 %	60	0.00 %	60
S50Z22	Dec 2022	961.50	969.20	-7.7 -0.79 %	457,602	13.64 %	402,673	55.81 %	258,444	76.64 %	146,308	15.44 %	126,739
S50H23	Mar 2023	955.50	963.20	-7.7 -0.8 %	33,834	1.94 %	33,190	2.63 %	32,338	1.14 %	31,973	-0.80 %	32,232
S50M23	Jun 2023	950.50	958.30	-7.8 -0.81 %	9,021	-2.00 %	9,205	4.13 %	8,840	-0.45 %	8,880	0.74 %	8,815

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Sep-22	27-Sep-22	Change	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	(+/-)	22-Sep-22
SUPERH23	Mar 2023	14,035	0.72	0.74	-0.02 -2.70%	15,498	35.20 %	11,463	0.27 %	11,432	1.16 %	11,301	9.81 %	10,291
SUPERU22	Sep 2022	12,005	0.72	0.74	-0.02 -2.70%	20,536	-36.87 %	32,531	-5.76 %	34,521	-8.00 %	37,521	0.03 %	37,511
JMTU22X	Sep 2022	10,762	70.20	70.50	-0.30 -0.43%	208	-96.45 %	5,852	-23.40 %	7,640	-11.71 %	8,653	-1.15 %	8,754
WHAZ22	Dec 2022	9,689	3.51	3.54	-0.03 -0.85%	17,212	12.91 %	15,244	3.38 %	14,746	-0.32 %	14,794	7.27 %	13,792
JASU22	Sep 2022	9,576	2.62	2.76	-0.14 -5.07%	6,535	-56.75 %	15,109	-11.96 %	17,162	-48.33 %	33,215	-64.18 %	92,718
TTBZ22	Dec 2022	9,575	1.22	1.23	-0.01 -0.81%	42,367	-6.87 %	45,490	1.35 %	44,885	2.34 %	43,859	6.16 %	41,316
SIRIH23	Mar 2023	8,602	1.16	1.14	0.02 1.75%	84,361	3.18 %	81,760	1.24 %	80,760	12.59 %	71,732	0.00 %	71,732
SUPERM23	Jun 2023	8,000	0.72	0.74	-0.02 -2.70%	59,020	15.68 %	51,020	2.00 %	50,020	0.00 %	50,020	0.00 %	50,020
VNGZ22	Dec 2022	6,502	5.92	6.02	-0.10 -1.66%	8,508	324.13 %	2,006	0.00 %	2,006	0.00 %	2,006	0.05 %	2,005
VNGU22	Sep 2022	6,500	6.00	6.10	-0.10 -1.64%	86	-98.69 %	6,586	-27.49 %	9,083	0.03 %	9,080	0.01 %	9,079

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price				
			*28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	(+/-)	22-Sep-22	Change
GUNKULZ22	Dec 2022	4,963	229,523	1.94 %	225,164	46.55 %	153,647	10.49 %	139,064	1.83 %	136,559	5.20 5.22 -0.02 -0.4 %
BLANDZ22	Dec 2022	1,611	190,291	-0.72 %	191,680	2.13 %	187,675	0.92 %	185,973	0.00 %	185,966	1.00 1.00 0 0 %
JASZ22	Dec 2022	6,058	138,115	4.55 %	132,102	1.53 %	130,114	4.85 %	124,099	56.88 %	79,103	2.62 2.73 -0.1 -4.0 %
SIRIZ22	Dec 2022	1,047	132,839	-0.34 %	133,293	0.02 %	133,272	0.38 %	132,767	1.14 %	131,266	1.18 1.17 0.01 0.85 %
JASH23	Mar 2023	500	89,638	-0.55 %	90,138	0.00 %	90,138	5.87 %	85,138	30.71 %	65,137	2.64 2.78 -0.1 -5.0 %
SIRIH23	Mar 2023	8,602	84,361	3.18 %	81,760	1.24 %	80,760	12.59 %	71,732	0.00 %	71,732	1.16 1.14 0.02 1.75 %
SUPERZ22	Dec 2022	5	72,763	0.01 %	72,758	0.03 %	72,737	-24.18 %	95,929	1.05 %	94,929	0.72 0.74 -0.02 -2.7 %
SUPERM23	Jun 2023	8,000	59,020	15.68 %	51,020	2.00 %	50,020	0.00 %	50,020	0.00 %	50,020	0.72 0.74 -0.02 -2.7 %
TRUEZ22	Dec 2022	3,303	57,104	0.32 %	56,920	149.15 %	22,846	-28.32 %	31,872	-0.10 %	31,903	4.94 4.93 0.01 0.2 %
BANPUZ22	Dec 2022	5,841	53,509	-4.85 %	56,237	-0.68 %	56,624	1.09 %	56,016	12.99 %	49,574	12.45 12.80 -0.4 -2.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	18.70	1.20	6.86
ERW	4.40	0.14	3.29
WHA	3.58	0.08	2.29
PLANB	7.20	0.15	2.13
AAV	2.90	0.06	2.11
INTUCH	74.00	1.50	2.07
BDMS	30.00	0.50	1.69
MEGA	46.25	0.75	1.65
AMATA	18.80	0.30	1.62
HMPRO	13.70	0.20	1.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.50	-0.70	-6.25
PTT	35.00	-1.75	-4.76
KCE	44.50	-2.00	-4.30
EASTW	5.95	-0.25	-4.03
SPRC	10.60	-0.40	-3.64
CBG	87.00	-3.25	-3.60
STEC	11.50	-0.40	-3.36
ICHI	8.65	-0.30	-3.35
IVL	38.75	-1.25	-3.13
JAS	2.62	-0.08	-2.96

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
28/09/2022	215,293	237,058	-21,765	50,021	48,285	1,736	139,449	119,420	20,029	404,763	641,645

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/09/2022	23,855	21,509	2,346	3,815	3,572	243	19,938	22,527	-2,589	47,608	50,335

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/09/2022	20	0	20	28,414	54,251	-25,837	86,428	60,611	25,817	114,862	194,596