

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Sep-22	12-Sep-22	Change	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	(+/-)	08-Sep-22	(+/-)	07-Sep-22
S50U22	Sep 2022	1,001.20	1,000.10	1.1 0.11 %	463,802	-0.40 %	465,684	4.15 %	447,128	0.10 %	446,703	-1.80 %	454,871
S50V22	Oct 2022	1,000.70	999.80	0.9 0.09 %	153	6.99 %	143	0.00 %	143	-7.14 %	154	-3.14 %	159
S50X22	Nov 2022	998.50	998.50	0 0 %	32	0.00 %	32	0.00 %	32	-8.57 %	35	6.06 %	33
S50Z22	Dec 2022	998.30	997.10	1.2 0.12 %	92,296	1.59 %	90,849	11.27 %	81,649	9.72 %	74,418	1.36 %	73,422
S50H23	Mar 2023	992.20	990.70	1.5 0.15 %	20,843	5.00 %	19,851	5.44 %	18,827	3.97 %	18,108	1.63 %	17,817
S50M23	Jun 2023	986.80	985.60	1.2 0.12 %	9,575	0.22 %	9,554	3.21 %	9,257	-4.23 %	9,666	-2.44 %	9,908

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Sep-22	12-Sep-22	Change	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	(+/-)	08-Sep-22	(+/-)	07-Sep-22
TRUEZ22	Dec 2022	13,419	4.88	4.78	0.10 2.09 %	37,969	-11.15 %	42,733	0.04 %	42,718	-6.76 %	45,813	-4.13 %	47,787
GUNKULZ22	Dec 2022	13,043	5.70	5.60	0.10 1.79 %	87,361	-4.89 %	91,854	5.16 %	87,344	9.35 %	79,878	-6.98 %	85,875
SIRIM23	Jun 2023	13,000	1.16	1.16	0.00 0.00 %	39,772	48.56 %	26,772	0.00 %	26,772	295.33 %	6,772	0.00 %	6,772
SIRIZ22	Dec 2022	10,649	1.19	1.17	0.02 1.71 %	120,668	-0.38 %	121,124	7.32 %	112,865	-5.08 %	118,901	1.76 %	116,849
TRUEM23	Jun 2023	9,000	4.89	4.77	0.12 2.52 %	13,012	116.43 %	6,012	0.00 %	6,012	139.33 %	2,512	0.00 %	2,512
TTBZ22	Dec 2022	8,687	1.29	1.29	0.00 0.00 %	29,436	9.78 %	26,813	-17.82 %	32,628	25.25 %	26,050	0.06 %	26,034
EPGZ22	Dec 2022	6,500	10.24	10.03	0.21 2.09 %	3,000	-45.45 %	5,500	10.00 %	5,000	0.00 %	5,000	0.00 %	5,000
PLANBU22X	Sep 2022	6,216	7.15	7.25	-0.10 -1.38 %	19,360	-17.82 %	23,558	-4.53 %	24,676	-3.89 %	25,676	-12.73 %	29,420
BANPUZ22	Dec 2022	5,140	13.76	13.85	-0.09 -0.65 %	30,515	-8.78 %	33,452	-1.54 %	33,976	5.50 %	32,206	-3.37 %	33,330
TRUEH23	Mar 2023	4,501	4.89	4.77	0.12 2.52 %	3,513	-56.15 %	8,012	0.00 %	8,012	0.00 %	8,012	0.00 %	8,012

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	(+/-)	08-Sep-22	(+/-)	07-Sep-22	13-Sep-22	12-Sep-22	Change
BLANDZ22	Dec 2022	500	185,428	0.27 %	184,928	0.02 %	184,882	-0.86 %	186,482	-0.29 %	187,021	1.01	1.03	-0.02 -1.9 %
GUNKULU22	Sep 2022	80	169,707	-0.01 %	169,728	-0.02 %	169,768	-0.36 %	170,379	-5.77 %	180,804	5.65	5.60	0.05 0.89 %
SIRIZ22	Dec 2022	10,649	120,668	-0.38 %	121,124	7.32 %	112,865	-5.08 %	118,901	1.76 %	116,849	1.19	1.17	0.02 1.71 %
JASU22	Sep 2022	85	109,777	-0.07 %	109,854	0.42 %	109,393	0.04 %	109,351	-0.02 %	109,375	2.54	2.59	-0.05 -1.9 %
SUPERZ22	Dec 2022	1,252	89,584	1.25 %	88,482	0.06 %	88,432	2.34 %	86,412	1.47 %	85,160	0.77	0.76	0.01 1.32 %
GUNKULZ22	Dec 2022	13,043	87,361	-4.89 %	91,854	5.16 %	87,344	9.35 %	79,878	-6.98 %	85,875	5.70	5.60	0.1 1.79 %
BLANDU22	Sep 2022	2,012	83,909	-1.16 %	84,897	0.74 %	84,275	-1.18 %	85,283	-0.24 %	85,490	1.02	1.03	-0.01 -1 %
SIRIH23	Mar 2023	10	64,232	-0.02 %	64,242	1.57 %	63,247	10.47 %	57,251	0.00 %	57,251	1.16	1.15	0.01 0.87 %
JASH23	Mar 2023	1,002	51,595	-1.90 %	52,593	22.10 %	43,072	0.00 %	43,071	0.00 %	43,071	2.55	2.60	-0.05 -1.9 %
SUPERM23	Jun 2023	0	48,020	0.00 %	48,020	0.00 %	48,020	0.00 %	48,020	11.62 %	43,020	0.77	0.77	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.20	0.50	4.27
WHAUP	4.08	0.14	3.55
EA	90.75	3.00	3.42
PSL	15.40	0.50	3.36
ICHI	9.60	0.30	3.23
BTS	8.90	0.25	2.89
TRUE	4.92	0.12	2.50
DTAC	44.75	1.00	2.29
ADVANC	196.00	4.00	2.08
PLANB	7.40	0.15	2.07

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	612.00	-52.00	-7.83
GFPT	16.00	-0.60	-3.61
AP	10.20	-0.20	-1.92
OR	26.75	-0.50	-1.83
MBK	16.50	-0.30	-1.79
HANA	41.25	-0.75	-1.79
TTB	1.27	-0.02	-1.55
SPALI	19.20	-0.30	-1.54
STA	21.00	-0.30	-1.41
TU	17.10	-0.20	-1.16

## 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
13/09/2022	79,270	80,092	-822	39,844	36,559	3,285	72,064	74,527	-2,463	191,178	586,701

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2022	17,134	17,569	-435	2,384	3,052	-668	19,280	18,177	1,103	38,798	55,834

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2022	0	0	0	17,845	35,895	-18,050	49,200	31,150	18,050	67,045	196,768