

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Sep-22	14-Sep-22	Change	15-Sep-22	(+/-)	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22
S50U22	Sep 2022	985.20	995.70	-10.5 -1.05 %	430,870	-2.34 %	441,202	-4.87 %	463,802	-0.40 %	465,684	4.15 %	447,128
S50V22	Oct 2022	984.20	998.20	-14 -1.4 %	185	14.20 %	162	5.88 %	153	6.99 %	143	0.00 %	143
S50X22	Nov 2022	983.20	996.00	-12.8 -1.29 %	32	3.23 %	31	-3.13 %	32	0.00 %	32	0.00 %	32
S50Z22	Dec 2022	984.00	993.60	-9.6 -0.97 %	90,722	3.65 %	87,526	-5.17 %	92,296	1.59 %	90,849	11.27 %	81,649
S50H23	Mar 2023	978.80	987.80	-9 -0.91 %	24,874	10.45 %	22,520	8.05 %	20,843	5.00 %	19,851	5.44 %	18,827
S50M23	Jun 2023	973.20	982.60	-9.4 -0.96 %	9,213	-4.92 %	9,690	1.20 %	9,575	0.22 %	9,554	3.21 %	9,257

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Sep-22	14-Sep-22	Change	15-Sep-22	(+/-)	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22
GUNKULZ22	Dec 2022	23,171	5.35	5.62	-0.27 -4.80 %	86,490	6.29 %	81,370	-6.86 %	87,361	-4.89 %	91,854	5.16 %	87,344
JASZ22	Dec 2022	22,047	2.56	2.52	0.04 1.59 %	67,545	48.31 %	45,544	5.81 %	43,044	-4.42 %	45,033	76.60 %	25,500
JASU22	Sep 2022	8,559	2.58	2.58	0.00 0.00 %	101,227	-7.35 %	109,263	-0.47 %	109,777	-0.07 %	109,854	0.42 %	109,393
JASH23	Mar 2023	6,500	2.59	2.59	0.00 0.00 %	60,095	12.13 %	53,595	3.88 %	51,595	-1.90 %	52,593	22.10 %	43,072
BANPUZ22	Dec 2022	6,118	13.95	13.88	0.07 0.50 %	37,944	8.74 %	34,895	14.35 %	30,515	-8.78 %	33,452	-1.54 %	33,976
BANPUU22	Sep 2022	5,828	14.11	13.98	0.13 0.93 %	21,549	-20.23 %	27,013	-4.93 %	28,415	-1.86 %	28,953	-0.73 %	29,165
SIRIU22	Sep 2022	5,063	1.20	1.19	0.01 0.84 %	8,706	-36.48 %	13,706	-4.78 %	14,394	7.06 %	13,445	2.90 %	13,066
TRUEZ22	Dec 2022	4,553	4.84	4.92	-0.08 -1.63 %	29,868	8.97 %	27,410	-27.81 %	37,969	-11.15 %	42,733	0.04 %	42,718
TTBZ22	Dec 2022	4,545	1.28	1.30	-0.02 -1.54 %	36,208	14.35 %	31,663	7.57 %	29,436	9.78 %	26,813	-17.82 %	32,628
TUZ22	Dec 2022	3,707	16.61	16.84	-0.23 -1.37 %	8,291	25.89 %	6,586	12.01 %	5,880	9.38 %	5,376	0.02 %	5,375

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			15-Sep-22	(+/-)	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	(+/-)	09-Sep-22	15-Sep-22	14-Sep-22	Change
BLANDZ22	Dec 2022	0	184,988	0.00 %	184,988	-0.24 %	185,428	0.27 %	184,928	0.02 %	184,882	1.02	1.02	0 0 %
GUNKULU22	Sep 2022	3,618	163,712	-2.08 %	167,194	-1.48 %	169,707	-0.01 %	169,728	-0.02 %	169,768	5.25	5.60	-0.4 -6.3 %
SIRIZ22	Dec 2022	2,504	124,838	2.04 %	122,338	1.38 %	120,668	-0.38 %	121,124	7.32 %	112,865	1.18	1.18	0 0 %
JASU22	Sep 2022	8,559	101,227	-7.35 %	109,263	-0.47 %	109,777	-0.07 %	109,854	0.42 %	109,393	2.58	2.58	0 0 %
SUPERZ22	Dec 2022	55	89,655	0.06 %	89,605	0.02 %	89,584	1.25 %	88,482	0.06 %	88,432	0.77	0.78	-0.01 -1.3 %
GUNKULZ22	Dec 2022	23,171	86,490	6.29 %	81,370	-6.86 %	87,361	-4.89 %	91,854	5.16 %	87,344	5.35	5.62	-0.3 -4.8 %
BLANDU22	Sep 2022	2	84,387	0.00 %	84,388	0.57 %	83,909	-1.16 %	84,897	0.74 %	84,275	1.02	1.02	0 0 %
JASZ22	Dec 2022	22,047	67,545	48.31 %	45,544	5.81 %	43,044	-4.42 %	45,033	76.60 %	25,500	2.56	2.52	0.04 1.59 %
SIRIH23	Mar 2023	1,000	65,799	1.54 %	64,799	0.88 %	64,232	-0.02 %	64,242	1.57 %	63,247	1.18	1.17	0.01 0.85 %
JASH23	Mar 2023	6,500	60,095	12.13 %	53,595	3.88 %	51,595	-1.90 %	52,593	22.10 %	43,072	2.59	2.59	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	48.00	1.50	3.23
VGI	4.62	0.14	3.12
ORI	11.10	0.30	2.78
PTTEP	167.00	2.50	1.52
COM7	33.75	0.50	1.50
THANI	4.66	0.06	1.30
BH	227.00	2.00	0.89
SIRI	1.20	0.01	0.84
RS	15.50	0.10	0.65
LH	8.90	0.05	0.56

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	584.00	-38.00	-6.11
GUNKUL	5.30	-0.30	-5.36
MINT	28.25	-1.50	-5.04
BGRIM	36.50	-1.25	-3.31
SCB	106.50	-3.50	-3.18
SPRC	11.80	-0.30	-2.48
OSP	30.00	-0.75	-2.44
THCOM	12.20	-0.30	-2.40
GPSC	67.50	-1.50	-2.17
ICHI	9.55	-0.20	-2.05

## 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
15/09/2022	89,982	120,768	-30,786	64,752	60,219	4,533	160,196	133,943	26,253	314,930	555,896

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2022	12,597	14,713	-2,116	1,734	3,031	-1,297	18,860	15,447	3,413	33,191	65,432

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2022	0	10	-10	15,122	12,621	2,501	25,711	28,202	-2,491	40,833	203,441