

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Sep-22	15-Sep-22	Change	16-Sep-22	(+/-)	15-Sep-22	(+/-)	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22
S50U22	Sep 2022	979.50	985.20	-5.7 -0.58 %	422,372	-1.97 %	430,870	-2.34 %	441,202	-4.87 %	463,802	-0.40 %	465,684
S50V22	Oct 2022	979.60	984.20	-4.6 -0.47 %	195	5.41 %	185	14.20 %	162	5.88 %	153	6.99 %	143
S50X22	Nov 2022	977.50	983.20	-5.7 -0.58 %	42	31.25 %	32	3.23 %	31	-3.13 %	32	0.00 %	32
S50Z22	Dec 2022	978.50	984.00	-5.5 -0.56 %	107,205	18.17 %	90,722	3.65 %	87,526	-5.17 %	92,296	1.59 %	90,849
S50H23	Mar 2023	972.90	978.80	-5.9 -0.6 %	28,865	16.04 %	24,874	10.45 %	22,520	8.05 %	20,843	5.00 %	19,851
S50M23	Jun 2023	967.40	973.20	-5.8 -0.6 %	8,943	-2.93 %	9,213	-4.92 %	9,690	1.20 %	9,575	0.22 %	9,554

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Sep-22	15-Sep-22	Change	16-Sep-22	(+/-)	15-Sep-22	(+/-)	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22
BEMZ22	Dec 2022	11,111	9.60	9.06	0.54 5.96%	11,165	-23.55 %	14,604	3.55 %	14,104	-9.61 %	15,604	-5.91 %	16,584
BANPUZ22	Dec 2022	9,193	13.70	13.95	-0.25 -1.79%	39,720	4.68 %	37,944	8.74 %	34,895	14.35 %	30,515	-8.78 %	33,452
SIRIZ22	Dec 2022	7,034	1.17	1.18	-0.01 -0.85%	131,827	5.60 %	124,838	2.04 %	122,338	1.38 %	120,668	-0.38 %	121,124
GUNKULZ22	Dec 2022	5,073	5.27	5.35	-0.08 -1.50%	85,494	-1.15 %	86,490	6.29 %	81,370	-6.86 %	87,361	-4.89 %	91,854
JASH23	Mar 2023	5,042	2.59	2.59	0.00 0.00%	65,137	8.39 %	60,095	12.13 %	53,595	3.88 %	51,595	-1.90 %	52,593
TRUEZ22	Dec 2022	4,618	4.74	4.84	-0.10 -2.07%	32,426	8.56 %	29,868	8.97 %	27,410	-27.81 %	37,969	-11.15 %	42,733
SPRCZ22	Dec 2022	4,003	11.23	11.97	-0.74 -6.18%	10,034	17.62 %	8,531	6.32 %	8,024	14.24 %	7,024	0.00 %	7,024
EPGZ22	Dec 2022	4,000	10.24	10.34	-0.10 -0.97%	8,500	88.89 %	4,500	28.57 %	3,500	16.67 %	3,000	-45.45 %	5,500
EPGU22	Sep 2022	4,000	10.29	10.39	-0.10 -0.96%	2,519	-61.36 %	6,519	0.00 %	6,519	-7.12 %	7,019	0.00 %	7,019
BEMU22	Sep 2022	3,645	9.56	9.05	0.51 5.64%	15,456	-11.11 %	17,387	-0.07 %	17,400	-0.06 %	17,410	-0.03 %	17,415

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			16-Sep-22	(+/-)	15-Sep-22	(+/-)	14-Sep-22	(+/-)	13-Sep-22	(+/-)	12-Sep-22	16-Sep-22	15-Sep-22	Change
BLANDZ22	Dec 2022	1	184,989	0.00 %	184,988	0.00 %	184,988	-0.24 %	185,428	0.27 %	184,928	1.03	1.02	0.01 0.98 %
GUNKULU22	Sep 2022	47	163,698	-0.01 %	163,712	-2.08 %	167,194	-1.48 %	169,707	-0.01 %	169,728	5.22	5.25	-0.03 -0.6 %
SIRIZ22	Dec 2022	7,034	131,827	5.60 %	124,838	2.04 %	122,338	1.38 %	120,668	-0.38 %	121,124	1.17	1.18	-0.01 -0.9 %
JASU22	Sep 2022	28	101,227	0.00 %	101,227	-7.35 %	109,263	-0.47 %	109,777	-0.07 %	109,854	2.58	2.58	0 0 %
SUPERZ22	Dec 2022	1,060	90,705	1.17 %	89,655	0.06 %	89,605	0.02 %	89,584	1.25 %	88,482	0.76	0.77	-0.01 -1.3 %
GUNKULZ22	Dec 2022	5,073	85,494	-1.15 %	86,490	6.29 %	81,370	-6.86 %	87,361	-4.89 %	91,854	5.27	5.35	-0.08 -1.5 %
BLANDU22	Sep 2022	109	84,390	0.00 %	84,387	0.00 %	84,388	0.57 %	83,909	-1.16 %	84,897	1.03	1.02	0.01 0.98 %
JASZ22	Dec 2022	16	67,560	0.02 %	67,545	48.31 %	45,544	5.81 %	43,044	-4.42 %	45,033	2.56	2.56	0 0 %
SIRIH23	Mar 2023	3,433	65,232	-0.86 %	65,799	1.54 %	64,799	0.88 %	64,232	-0.02 %	64,242	1.16	1.18	-0.02 -1.7 %
JASH23	Mar 2023	5,042	65,137	8.39 %	60,095	12.13 %	53,595	3.88 %	51,595	-1.90 %	52,593	2.59	2.59	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	4.26	0.54	14.52
BEM	9.60	0.50	5.49
TKN	7.85	0.25	3.29
CK	22.70	0.50	2.25
QH	2.22	0.04	1.83
BLA	35.50	0.50	1.43
KTB	16.80	0.20	1.20
TPIPL	1.76	0.02	1.15
BTS	8.85	0.10	1.14
BAM	18.00	0.20	1.12

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENDEL	45.25	-2.75	-5.73
SPRC	11.20	-0.60	-5.08
OSP	28.75	-1.25	-4.17
BEC	13.30	-0.50	-3.62
BH	219.00	-8.00	-3.52
MEGA	48.50	-1.75	-3.48
PSL	15.10	-0.50	-3.21
CRC	38.75	-1.25	-3.13
PRM	6.35	-0.20	-3.05
TOP	54.50	-1.50	-2.68

## 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
16/09/2022	124,875	123,850	1,025	51,917	54,327	-2,410	110,257	108,872	1,385	287,049	567,622

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2022	28,993	30,851	-1,858	5,979	5,733	246	33,015	31,403	1,612	67,987	65,929

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2022	0	50	-50	18,829	16,000	2,829	42,597	45,376	-2,779	61,426	211,356