

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Sep-22	21-Sep-22	Change	22-Sep-22	(+/-)	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22
S50U22	Sep 2022	987.50	982.90	4.6 0.47 %	399,525	0.47 %	397,675	0.20 %	396,901	-4.09 %	413,839	-2.02 %	422,372
S50V22	Oct 2022	986.50	982.00	4.5 0.46 %	190	-9.95 %	211	-4.52 %	221	-3.07 %	228	16.92 %	195
S50X22	Nov 2022	987.00	981.40	5.6 0.57 %	60	3.45 %	58	-4.92 %	61	-3.17 %	63	50.00 %	42
S50Z22	Dec 2022	985.30	980.90	4.4 0.45 %	126,739	10.11 %	115,099	3.46 %	111,251	1.33 %	109,796	2.42 %	107,205
S50H23	Mar 2023	979.50	975.00	4.5 0.46 %	32,232	7.95 %	29,858	2.51 %	29,128	0.58 %	28,961	0.33 %	28,865
S50M23	Jun 2023	973.90	969.60	4.3 0.44 %	8,815	-0.99 %	8,903	0.10 %	8,894	-1.81 %	9,058	1.29 %	8,943

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Sep-22	21-Sep-22	Change	22-Sep-22	(+/-)	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22
BECU22	Sep 2022	60,041	13.19	13.42	-0.23 -1.71 %	1,500	-96.38 %	41,462	0.00 %	41,460	-3.91 %	43,147	0.09 %	43,107
BLANDU22	Sep 2022	46,015	1.01	1.03	-0.02 -1.94 %	36,372	-55.85 %	82,387	-1.20 %	83,385	0.00 %	83,385	-1.19 %	84,390
BLANDM23	Jun 2023	46,000	1.00	1.02	-0.02 -1.96 %	46,019	105.26 %	19	0.00 %	19	0.00 %	19	0.00 %	19
BEMU22	Sep 2022	9,001	9.30	9.37	-0.07 -0.75 %	10,840	-29.34 %	15,341	-0.07 %	15,351	-0.02 %	15,354	-0.66 %	15,456
AAVZ22	Dec 2022	7,086	2.90	2.83	0.07 2.47 %	8,179	-11.13 %	9,203	50.45 %	6,117	0.54 %	6,084	1.50 %	5,994
BANPUZ22	Dec 2022	6,800	13.64	13.69	-0.05 -0.37 %	49,574	-4.53 %	51,927	-0.79 %	52,338	28.56 %	40,712	2.50 %	39,720
GUNKULZ22	Dec 2022	6,598	5.34	5.25	0.09 1.71 %	136,559	4.24 %	131,004	0.39 %	130,500	52.63 %	85,499	0.01 %	85,494
JASZ22	Dec 2022	6,064	2.62	2.51	0.11 4.38 %	79,103	8.21 %	73,100	-0.67 %	73,593	3.54 %	71,077	5.21 %	67,560
TTBZ22	Dec 2022	5,592	1.28	1.27	0.01 0.79 %	41,316	9.44 %	37,751	-0.02 %	37,758	1.42 %	37,230	1.39 %	36,719
SIRIZ22	Dec 2022	5,546	1.17	1.17	0.00 0.00 %	131,266	2.73 %	127,777	-0.43 %	128,327	-2.65 %	131,827	0.00 %	131,827

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			22-Sep-22	(+/-)	21-Sep-22	(+/-)	20-Sep-22	(+/-)	19-Sep-22	(+/-)	16-Sep-22	22-Sep-22	21-Sep-22	Change
BLANDZ22	Dec 2022	20	185,966	0.01 %	185,946	0.00 %	185,946	0.00 %	185,941	0.51 %	184,989	1.01	1.03	-0.02 -1.9 %
GUNKULZ22	Dec 2022	6,598	136,559	4.24 %	131,004	0.39 %	130,500	52.63 %	85,499	0.01 %	85,494	5.34	5.25	0.09 1.71 %
SIRIZ22	Dec 2022	5,546	131,266	2.73 %	127,777	-0.43 %	128,327	-2.65 %	131,827	0.00 %	131,827	1.17	1.17	0 0 %
GUNKULU22	Sep 2022	64	123,146	-0.03 %	123,188	-0.41 %	123,696	-24.43 %	163,693	0.00 %	163,698	5.35	5.25	0.1 1.9 %
SUPERZ22	Dec 2022	115	94,929	0.12 %	94,814	0.10 %	94,715	4.36 %	90,755	0.06 %	90,705	0.76	0.77	-0.01 -1.3 %
JASU22	Sep 2022	5,077	92,718	-5.12 %	97,718	-0.52 %	98,228	-2.48 %	100,728	-0.49 %	101,227	2.65	2.60	0.05 1.92 %
JASZ22	Dec 2022	6,064	79,103	8.21 %	73,100	-0.67 %	73,593	3.54 %	71,077	5.21 %	67,560	2.62	2.51	0.11 4.38 %
SIRIH23	Mar 2023	500	71,732	0.70 %	71,232	4.40 %	68,232	3.02 %	66,232	1.53 %	65,232	1.17	1.16	0.01 0.86 %
JASH23	Mar 2023	500	65,137	0.77 %	64,637	0.00 %	64,637	0.00 %	64,637	-0.77 %	65,137	2.67	2.62	0.05 1.91 %
SUPERM23	Jun 2023	1,000	50,020	2.04 %	49,020	0.00 %	49,020	0.00 %	49,020	0.00 %	49,020	0.77	0.76	0.01 1.32 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	20.90	1.00	5.03
BA	11.60	0.50	4.50
CKP	5.40	0.20	3.85
TOA	34.00	1.25	3.82
DELTA	636.00	20.00	3.25
BCPG	10.40	0.30	2.97
BEAUTY	1.41	0.04	2.92
AAV	2.90	0.08	2.84
THCOM	11.10	0.30	2.78
ICHI	9.45	0.25	2.72

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	12.90	-0.40	-3.01
THANI	4.34	-0.10	-2.25
CPALL	57.00	-1.00	-1.72
QH	2.18	-0.02	-0.91
TOP	55.75	-0.50	-0.89
BANPU	13.60	-0.10	-0.73
PTTEP	173.50	-1.00	-0.57
CK	22.60	-0.10	-0.44
CBG	93.25	-0.25	-0.27
MAJOR	18.20	0.00	0.00
DTAC	45.25	0.00	0.00
PTTGC	44.00	0.00	0.00
LH	8.75	0.00	0.00
M	59.25	0.00	0.00
SUPER	0.74	0.00	0.00
IRPC	3.24	0.00	0.00
AOT	73.00	0.00	0.00
MTC	40.50	0.00	0.00
MINT	28.00	0.00	0.00
SCGP	54.75	0.00	0.00
BEM	9.35	0.00	0.00
BLAND	1.01	0.00	0.00
CENTEL	46.75	0.00	0.00
SIRI	1.18	0.00	0.00

## 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
22/09/2022	113,121	119,476	-6,355	65,163	68,280	-3,117	169,066	159,594	9,472	347,350	567,561

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/09/2022	37,042	36,488	554	6,970	6,785	185	31,089	31,828	-739	75,101	55,192

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/09/2022	0	20	-20	44,489	29,245	15,244	46,230	61,454	-15,224	90,719	225,718