

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Sep-22	26-Sep-22	Change	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	(+/-)	22-Sep-22	(+/-)	21-Sep-22
S50U22	Sep 2022	969.20	971.80	-2.6 -0.27 %	218,376	-38.80 %	356,842	-4.84 %	374,998	-6.14 %	399,525	0.47 %	397,675
S50V22	Oct 2022	969.50	971.50	-2 -0.21 %	307	10.83 %	277	35.78 %	204	7.37 %	190	-9.95 %	211
S50X22	Nov 2022	969.70	972.40	-2.7 -0.28 %	90	9.76 %	82	36.67 %	60	0.00 %	60	3.45 %	58
S50Z22	Dec 2022	969.20	971.00	-1.8 -0.19 %	402,673	55.81 %	258,444	76.64 %	146,308	15.44 %	126,739	10.11 %	115,099
S50H23	Mar 2023	963.20	965.50	-2.3 -0.24 %	33,190	2.63 %	32,338	1.14 %	31,973	-0.80 %	32,232	7.95 %	29,858
S50M23	Jun 2023	958.30	960.50	-2.2 -0.23 %	9,205	4.13 %	8,840	-0.45 %	8,880	0.74 %	8,815	-0.99 %	8,903

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Sep-22	26-Sep-22	Change	27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	(+/-)	22-Sep-22	(+/-)	21-Sep-22
GUNKULU22	Sep 2022	149,170	5.20	5.25	-0.05 -0.95 %	5,404	-93.61 %	84,554	-27.51 %	116,642	-5.28 %	123,146	-0.03 %	123,188
GUNKULZ22	Dec 2022	88,086	5.22	5.25	-0.03 -0.57 %	225,164	46.55 %	153,647	10.49 %	139,064	1.83 %	136,559	4.24 %	131,004
KTCU22	Sep 2022	54,328	58.60	58.30	0.30 0.51 %	206	-99.49 %	40,330	-0.25 %	40,432	0.00 %	40,432	-2.41 %	41,431
KTCZ22	Dec 2022	42,324	58.75	58.22	0.53 0.91 %	35,127	962.51 %	1,147	38.86 %	826	24.96 %	661	0.30 %	659
TRUEZ22	Dec 2022	35,236	4.93	4.93	0.00 0.00 %	56,920	149.15 %	22,846	-28.32 %	31,872	-0.10 %	31,903	14.00 %	27,984
TRUEU22	Sep 2022	32,028	4.99	4.96	0.03 0.60 %	2,327	-93.22 %	34,344	-0.43 %	34,492	-2.08 %	35,223	-0.02 %	35,230
STPIU22	Sep 2022	13,079	4.78	4.76	0.02 0.42 %	519	-95.10 %	10,598	-4.51 %	11,098	-4.31 %	11,598	0.00 %	11,598
STPIZ22	Dec 2022	10,504	4.65	4.77	-0.12 -2.52 %	15,016	232.51 %	4,516	28.44 %	3,516	16.58 %	3,016	49.60 %	2,016
BEAUTYH23	Mar 2023	10,500	1.44	1.47	-0.03 -2.04 %	15,402	214.20 %	4,902	-9.29 %	5,404	-8.47 %	5,904	73.44 %	3,404
TTBZ22	Dec 2022	9,688	1.23	1.24	-0.01 -0.81 %	45,490	1.35 %	44,885	2.34 %	43,859	6.16 %	41,316	9.44 %	37,751

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			27-Sep-22	(+/-)	26-Sep-22	(+/-)	23-Sep-22	(+/-)	22-Sep-22	(+/-)	21-Sep-22	27-Sep-22	26-Sep-22	Change
GUNKULZ22	Dec 2022	88,086	225,164	46.55 %	153,647	10.49 %	139,064	1.83 %	136,559	4.24 %	131,004	5.22	5.25	-0.03 -0.6 %
BLANDZ22	Dec 2022	4,005	191,680	2.13 %	187,675	0.92 %	185,973	0.00 %	185,966	0.01 %	185,946	1.00	1.00	0 0 %
SIRIZ22	Dec 2022	2,112	133,293	0.02 %	133,272	0.38 %	132,767	1.14 %	131,266	2.73 %	127,777	1.17	1.15	0.02 1.74 %
JASZ22	Dec 2022	6,613	132,102	1.53 %	130,114	4.85 %	124,099	56.88 %	79,103	8.21 %	73,100	2.73	2.72	0.01 0.37 %
JASH23	Mar 2023	0	90,138	0.00 %	90,138	5.87 %	85,138	30.71 %	65,137	0.77 %	64,637	2.78	2.78	0 0 %
SIRIH23	Mar 2023	1,000	81,760	1.24 %	80,760	12.59 %	71,732	0.00 %	71,732	0.70 %	71,232	1.14	1.15	-0.01 -0.9 %
SUPERZ22	Dec 2022	2,042	72,758	0.03 %	72,737	-24.18 %	95,929	1.05 %	94,929	0.12 %	94,814	0.74	0.74	0 0 %
TRUEZ22	Dec 2022	35,236	56,920	149.15 %	22,846	-28.32 %	31,872	-0.10 %	31,903	14.00 %	27,984	4.93	4.93	0 0 %
BANPUZ22	Dec 2022	894	56,237	-0.68 %	56,624	1.09 %	56,016	12.99 %	49,574	-4.53 %	51,927	12.80	12.80	0 0 %
SUPERM23	Jun 2023	1,000	51,020	2.00 %	50,020	0.00 %	50,020	0.00 %	50,020	2.04 %	49,020	0.74	0.75	-0.01 -1.3 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	40.25	1.75	4.55
LH	9.15	0.30	3.39
CENDEL	48.75	1.00	2.09
ORI	10.50	0.20	1.94
ERW	4.26	0.08	1.91
SIRI	1.16	0.02	1.75
TU	17.50	0.30	1.74
GLOBAL	20.20	0.20	1.00
OSP	28.50	0.25	0.88
KTC	58.75	0.50	0.86

#### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	7.55	-0.60	-7.36
MAJOR	16.60	-1.00	-5.68
KCE	46.50	-2.75	-5.58
BEC	11.20	-0.60	-5.08
BEAUTY	1.38	-0.07	-4.83
VGI	4.16	-0.18	-4.15
TTCL	4.64	-0.18	-3.73
MEGA	45.50	-1.75	-3.70
BLA	36.25	-1.25	-3.33
KBANK	145.00	-4.50	-3.01

### 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
27/09/2022	453,028	457,113	-4,085	57,875	55,138	2,737	134,647	133,299	1,348	645,550	663,841

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2022	19,510	19,007	503	5,361	5,538	-177	19,864	20,190	-326	44,735	52,995

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2022	0	0	0	37,123	22,271	14,852	32,078	46,930	-14,852	69,201	215,532