

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Oct-22	03-Oct-22	Change	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22
S50V22	Oct 2022	942.20	936.80	5.4 0.58 %	404	2.54 %	394	-10.86 %	442	-8.87 %	485	1.04 %	480
S50X22	Nov 2022	943.00	935.70	7.3 0.78 %	90	5.88 %	85	-3.41 %	88	4.76 %	84	-11.58 %	95
S50Z22	Dec 2022	943.50	940.00	3.5 0.37 %	465,425	1.61 %	458,037	2.71 %	445,957	-3.17 %	460,562	0.65 %	457,602
S50H23	Mar 2023	938.50	935.10	3.4 0.36 %	44,038	1.49 %	43,393	16.70 %	37,182	8.44 %	34,289	1.34 %	33,834
S50M23	Jun 2023	934.30	930.80	3.5 0.38 %	10,634	1.94 %	10,432	12.15 %	9,302	3.21 %	9,013	-0.09 %	9,021
S50U23	Sep 2023	926.80	924.00	2.8 0.3 %	4,130	49.15 %	2,769	27.90 %	2,165	163.06 %	823	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Oct-22	03-Oct-22	Change	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22
GUNKULZ22	Dec 2022	52,734	5.07	5.11	-0.04 -0.78 %	190,264	-15.27 %	224,548	-1.95 %	229,022	1.08 %	226,576	-1.28 %	229,523
COM7Z22X	Dec 2022	9,803	28.35	27.22	1.13 4.15 %	4,186	-53.92 %	9,084	-13.29 %	10,476	-0.78 %	10,558	-0.77 %	10,640
BANPUZ22	Dec 2022	7,421	12.51	12.26	0.25 2.04 %	58,190	-0.31 %	58,372	-3.28 %	60,350	3.37 %	58,383	9.11 %	53,509
JMTZ22	Dec 2022	5,445	64.75	64.25	0.50 0.78 %	6,144	-25.61 %	8,259	-33.90 %	12,495	-1.37 %	12,668	1.56 %	12,473
CPALLZ22	Dec 2022	4,285	54.50	54.60	-0.10 -0.18 %	14,021	-11.98 %	15,929	-8.51 %	17,411	0.53 %	17,319	7.28 %	16,144
MTCZ22	Dec 2022	4,141	35.47	35.96	-0.49 -1.36 %	6,603	-12.42 %	7,539	-9.10 %	8,294	0.44 %	8,258	13.93 %	7,248
BTSZ22	Dec 2022	4,090	8.13	8.10	0.03 0.37 %	30,601	15.32 %	26,536	-5.09 %	27,960	3.82 %	26,930	0.02 %	26,924
MINTZ22	Dec 2022	3,864	26.75	26.25	0.50 1.90 %	6,767	-14.48 %	7,913	-3.63 %	8,211	2.87 %	7,982	22.01 %	6,542
JASZ22	Dec 2022	3,072	2.54	2.55	-0.01 -0.39 %	135,842	-1.07 %	137,309	-3.12 %	141,738	0.37 %	141,219	2.25 %	138,115
SUPERZ22	Dec 2022	3,049	0.69	0.72	-0.03 -4.17 %	81,919	-1.16 %	82,878	0.00 %	82,874	1.25 %	81,848	12.49 %	72,763

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	04-Oct-22	03-Oct-22	Change
BLANDZ22	Dec 2022	507	190,809	-0.26 %	191,307	-0.12 %	191,529	0.60 %	190,394	0.05 %	190,291	1.00	1.01	-0.01 -1 %
GUNKULZ22	Dec 2022	52,734	190,264	-15.27 %	224,548	-1.95 %	229,022	1.08 %	226,576	-1.28 %	229,523	5.07	5.11	-0.04 -0.8 %
JASZ22	Dec 2022	3,072	135,842	-1.07 %	137,309	-3.12 %	141,738	0.37 %	141,219	2.25 %	138,115	2.54	2.55	-0.01 -0.4 %
SIRIZ22	Dec 2022	27	133,854	0.00 %	133,855	0.00 %	133,857	0.37 %	133,359	0.39 %	132,839	1.17	1.15	0.02 1.74 %
JASH23	Mar 2023	3,001	96,642	1.58 %	95,141	-3.55 %	98,640	0.00 %	98,639	10.04 %	89,638	2.52	2.58	-0.06 -2.3 %
SIRIH23	Mar 2023	1,011	87,608	1.15 %	86,612	-2.26 %	88,612	1.20 %	87,562	3.79 %	84,361	1.16	1.14	0.02 1.75 %
SUPERZ22	Dec 2022	3,049	81,919	-1.16 %	82,878	0.00 %	82,874	1.25 %	81,848	12.49 %	72,763	0.69	0.72	-0.03 -4.2 %
BLANDM23	Jun 2023	0	60,532	0.00 %	60,532	0.00 %	60,531	0.00 %	60,530	30.09 %	46,529	0.99	1.00	-0.01 -1 %
SUPERM23	Jun 2023	0	60,026	0.00 %	60,026	0.01 %	60,021	0.00 %	60,020	1.69 %	59,020	0.69	0.75	-0.06 -8 %
BANPUZ22	Dec 2022	7,421	58,190	-0.31 %	58,372	-3.28 %	60,350	3.37 %	58,383	9.11 %	53,509	12.51	12.26	0.25 2.04 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	668.00	48.00	7.74
ERW	4.50	0.24	5.63
CENDEL	49.25	2.50	5.35
CRC	39.75	1.75	4.61
COM7	28.75	1.25	4.55
PLANB	7.10	0.30	4.41
HANA	37.00	1.50	4.23
KKP	69.00	2.25	3.37
BJC	32.50	1.00	3.17
BH	229.00	7.00	3.15

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.80	-0.30	-2.13
IRPC	3.10	-0.06	-1.90
THCOM	11.20	-0.20	-1.75
JAS	2.50	-0.04	-1.57
SUPER	0.68	-0.01	-1.45
EGCO	161.00	-2.00	-1.23
MAJOR	17.40	-0.20	-1.14
S	1.80	-0.02	-1.10
GUNKUL	5.05	-0.05	-0.98
BGRIM	32.50	-0.25	-0.76

## 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
04/10/2022	122,692	136,436	-13,744	42,740	39,343	3,397	119,203	108,856	10,347	284,635	524,721

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2022	33,743	25,048	8,695	5,162	4,391	771	22,610	32,076	-9,466	61,515	37,541

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2022	1	0	1	28,913	30,329	-1,416	58,773	57,358	1,415	87,687	151,944