

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Oct-22	05-Oct-22	Change	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22
S50V22	Oct 2022	949.70	942.30	7.4 0.79 %	393	-0.51 %	395	-2.23 %	404	2.54 %	394	-10.86 %	442
S50X22	Nov 2022	948.00	942.30	5.7 0.6 %	98	3.16 %	95	5.56 %	90	5.88 %	85	-3.41 %	88
S50Z22	Dec 2022	947.60	942.00	5.6 0.59 %	468,417	1.34 %	462,232	-0.69 %	465,425	1.61 %	458,037	2.71 %	445,957
S50H23	Mar 2023	942.40	936.90	5.5 0.59 %	42,850	-3.40 %	44,360	0.73 %	44,038	1.49 %	43,393	16.70 %	37,182
S50M23	Jun 2023	938.30	933.10	5.2 0.56 %	10,131	-0.86 %	10,219	-3.90 %	10,634	1.94 %	10,432	12.15 %	9,302
S50U23	Sep 2023	931.30	927.50	3.8 0.41 %	3,837	21.69 %	3,153	-23.66 %	4,130	49.15 %	2,769	27.90 %	2,165

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Oct-22	05-Oct-22	Change	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22
SIRIZ22	Dec 2022	20,703	1.19	1.18	0.01 0.85 %	123,900	-9.82 %	137,387	2.64 %	133,854	0.00 %	133,855	0.00 %	133,857
SIRIH23	Mar 2023	20,511	1.17	1.14	0.03 2.63 %	86,607	0.58 %	86,107	-1.71 %	87,608	1.15 %	86,612	-2.26 %	88,612
TRUEZ22	Dec 2022	4,570	4.91	4.98	-0.07 -1.41 %	52,925	-5.58 %	56,050	0.01 %	56,043	0.04 %	56,022	-2.63 %	57,537
IRPCZ22	Dec 2022	4,357	3.17	3.10	0.07 2.26 %	24,021	15.57 %	20,785	0.10 %	20,765	2.48 %	20,263	-0.02 %	20,267
TTBZ22	Dec 2022	4,216	1.23	1.21	0.02 1.65 %	41,812	8.10 %	38,678	-0.79 %	38,987	-0.91 %	39,345	-5.41 %	41,594
BANPUZ22	Dec 2022	3,862	12.72	12.50	0.22 1.76 %	52,937	-3.30 %	54,744	-5.92 %	58,190	-0.31 %	58,372	-3.28 %	60,350
SIRIM23	Jun 2023	3,517	1.22	1.20	0.02 1.67 %	58,927	6.35 %	55,410	2.79 %	53,905	4.87 %	51,400	2.00 %	50,394
ITDZ22	Dec 2022	3,031	1.90	1.88	0.02 1.06 %	25,706	13.21 %	22,706	7.73 %	21,077	2.57 %	20,548	0.76 %	20,394
BTSZ22	Dec 2022	3,026	8.07	8.09	-0.02 -0.25 %	29,631	0.05 %	29,617	-3.22 %	30,601	15.32 %	26,536	-5.09 %	27,960
CPALLZ22	Dec 2022	2,339	54.87	55.00	-0.13 -0.24 %	16,330	16.40 %	14,029	0.06 %	14,021	-11.98 %	15,929	-8.51 %	17,411

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	06-Oct-22	05-Oct-22	Change
GUNKULZ22	Dec 2022	515	192,812	-0.26 %	193,309	1.60 %	190,264	-15.27 %	224,548	-1.95 %	229,022	5.11	5.10	0.01 0.2 %
BLANDZ22	Dec 2022	46	190,363	0.02 %	190,324	-0.25 %	190,809	-0.26 %	191,307	-0.12 %	191,529	1.00	1.00	0 0 %
JASZ22	Dec 2022	31	134,404	0.00 %	134,400	-1.06 %	135,842	-1.07 %	137,309	-3.12 %	141,738	2.53	2.54	-0.01 -0.4 %
SIRIZ22	Dec 2022	20,703	123,900	-9.82 %	137,387	2.64 %	133,854	0.00 %	133,855	0.00 %	133,857	1.19	1.18	0.01 0.85 %
JASH23	Mar 2023	1	96,643	0.00 %	96,643	0.00 %	96,642	1.58 %	95,141	-3.55 %	98,640	2.56	2.56	0 0 %
SIRIH23	Mar 2023	20,511	86,607	0.58 %	86,107	-1.71 %	87,608	1.15 %	86,612	-2.26 %	88,612	1.17	1.14	0.03 2.63 %
SUPERZ22	Dec 2022	11	80,922	0.01 %	80,911	-1.23 %	81,919	-1.16 %	82,878	0.00 %	82,874	0.72	0.71	0.01 1.41 %
SIRIM23	Jun 2023	3,517	58,927	6.35 %	55,410	2.79 %	53,905	4.87 %	51,400	2.00 %	50,394	1.22	1.20	0.02 1.67 %
BANPUZ22	Dec 2022	3,862	52,937	-3.30 %	54,744	-5.92 %	58,190	-0.31 %	58,372	-3.28 %	60,350	12.72	12.50	0.22 1.76 %
TRUEZ22	Dec 2022	4,570	52,925	-5.58 %	56,050	0.01 %	56,043	0.04 %	56,022	-2.63 %	57,537	4.91	4.98	-0.07 -1.4 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.10	0.35	6.09
SCGP	54.25	2.75	5.34
STGT	12.20	0.60	5.17
DELTA	700.00	34.00	5.11
MTC	36.50	1.50	4.29
PSL	15.10	0.60	4.14
ORI	10.30	0.40	4.04
STA	20.00	0.70	3.63
SAWAD	43.00	1.50	3.61
AEONTS	167.50	5.00	3.08

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	70.75	-2.00	-2.75
BGRIM	31.25	-0.75	-2.34
ADVANC	186.50	-3.50	-1.84
TRUE	4.92	-0.08	-1.60
CPALL	54.25	-0.75	-1.36
RS	14.90	-0.20	-1.32
PTG	15.80	-0.20	-1.25
EGCO	163.00	-2.00	-1.21
CENTEL	49.50	-0.50	-1.00
CPN	65.25	-0.50	-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
06/10/2022	133,406	102,495	30,911	50,956	55,729	-4,773	113,268	139,406	-26,138	297,630	525,726

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/10/2022	18,621	17,896	725	3,233	3,359	-126	21,489	22,088	-599	43,343	39,967

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/10/2022	10	0	10	20,919	22,119	-1,200	42,456	41,266	1,190	63,385	160,225