

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Oct-22	30-Sep-22	Change	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22
S50V22	Oct 2022	936.80	953.00	-16.2 -1.7%	394	-10.86%	442	-8.87%	485	1.04%	480	56.35%	307
S50X22	Nov 2022	935.70	952.50	-16.8 -1.76%	85	-3.41%	88	4.76%	84	-11.58%	95	5.56%	90
S50Z22	Dec 2022	940.00	951.80	-11.8 -1.24%	458,037	2.71%	445,957	-3.17%	460,562	0.65%	457,602	13.64%	402,673
S50H23	Mar 2023	935.10	946.60	-11.5 -1.21%	43,393	16.70%	37,182	8.44%	34,289	1.34%	33,834	1.94%	33,190
S50M23	Jun 2023	930.80	942.00	-11.2 -1.19%	10,432	12.15%	9,302	3.21%	9,013	-0.09%	9,021	-2.00%	9,205
S50U23	Sep 2023	924.00	935.90	-11.9 -1.27%	2,769	27.90%	2,165	163.06%	823	0.00%	0	0.00%	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Oct-22	30-Sep-22	Change	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22
JASZ22	Dec 2022	10,295	2.55	2.63	-0.08 -3.04%	137,309	-3.12%	141,738	0.37%	141,219	2.25%	138,115	4.55%	132,102
WHAZ22	Dec 2022	8,370	3.45	3.54	-0.09 -2.54%	10,016	-22.51%	12,925	-27.64%	17,861	3.77%	17,212	12.91%	15,244
GULFZ22	Dec 2022	7,048	50.65	53.36	-2.71 -5.08%	10,592	-6.89%	11,376	-1.72%	11,575	-8.11%	12,597	-0.02%	12,600
PLANBZ22	Dec 2022	6,501	7.00	7.22	-0.22 -3.05%	42,366	-4.51%	44,366	0.00%	44,366	3.53%	42,854	-2.28%	43,853
JMTZ22	Dec 2022	6,275	64.25	68.99	-4.74 -6.87%	8,259	-33.90%	12,495	-1.37%	12,668	1.56%	12,473	72.57%	7,228
AAVZ22	Dec 2022	5,634	2.85	2.91	-0.06 -2.06%	9,727	-9.03%	10,693	0.81%	10,607	-3.22%	10,960	20.53%	9,093
TRUEZ22	Dec 2022	4,790	5.02	5.04	-0.02 -0.40%	56,022	-2.63%	57,537	0.29%	57,371	0.47%	57,104	0.32%	56,920
GUNKULZ22	Dec 2022	4,568	5.11	5.25	-0.14 -2.67%	224,548	-1.95%	229,022	1.08%	226,576	-1.28%	229,523	1.94%	225,164
HMPROZ22	Dec 2022	4,171	13.15	13.60	-0.45 -3.31%	5,340	38.06%	3,868	-11.33%	4,362	22.60%	3,558	-7.63%	3,852
CPFZ22	Dec 2022	3,840	24.33	24.92	-0.59 -2.37%	22,264	-13.47%	25,730	-0.77%	25,930	0.41%	25,823	-1.60%	26,243

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	03-Oct-22	30-Sep-22	Change
GUNKULZ22	Dec 2022	4,568	224,548	-1.95%	229,022	1.08%	226,576	-1.28%	229,523	1.94%	225,164	5.11	5.25	-0.1 -2.7%
BLANDZ22	Dec 2022	791	191,307	-0.12%	191,529	0.60%	190,394	0.05%	190,291	-0.72%	191,680	1.01	1.00	0.01 1%
JASZ22	Dec 2022	10,295	137,309	-3.12%	141,738	0.37%	141,219	2.25%	138,115	4.55%	132,102	2.55	2.63	-0.08 -3.0%
SIRIZ22	Dec 2022	50	133,855	0.00%	133,857	0.37%	133,359	0.39%	132,839	-0.34%	133,293	1.15	1.13	0.02 1.77%
JASH23	Mar 2023	3,501	95,141	-3.55%	98,640	0.00%	98,639	10.04%	89,638	-0.55%	90,138	2.58	2.65	-0.07 -2.6%
SIRIH23	Mar 2023	2,000	86,612	-2.26%	88,612	1.20%	87,562	3.79%	84,361	3.18%	81,760	1.14	1.15	-0.01 -0.9%
SUPERZ22	Dec 2022	4	82,878	0.00%	82,874	1.25%	81,848	12.49%	72,763	0.01%	72,758	0.72	0.72	0 0%
BLANDM23	Jun 2023	1	60,532	0.00%	60,531	0.00%	60,530	30.09%	46,529	1.11%	46,019	1.00	0.99	0.01 1.01%
SUPERM23	Jun 2023	5	60,026	0.01%	60,021	0.00%	60,020	1.69%	59,020	15.68%	51,020	0.75	0.74	0.01 1.35%
BANPUZ22	Dec 2022	2,330	58,372	-3.28%	60,350	3.37%	58,383	9.11%	53,509	-4.85%	56,237	12.26	12.38	-0.1 -1%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	164.50	4.00	2.49
IRPC	3.16	0.04	1.28
BCP	29.75	0.25	0.85
PSL	14.10	0.10	0.71
TASCO	16.60	0.10	0.61
PTTGC	41.50	0.00	0.00
IVL	39.00	0.00	0.00
SIRI	1.15	0.00	0.00
TRUE	5.05	0.00	0.00
BLAND	0.98	0.00	0.00
PTT	34.00	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	36.50	-2.50	-6.41
JMT	64.25	-4.00	-5.86
EPG	9.40	-0.55	-5.53
DELTA	620.00	-34.00	-5.20
COM7	27.50	-1.50	-5.17
BCH	16.90	-0.90	-5.06
CENTEL	46.75	-2.25	-4.59
MTC	34.75	-1.50	-4.14
SAWAD	41.25	-1.75	-4.07
GLOBAL	19.30	-0.80	-3.98

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
03/10/2022	98,061	136,519	-38,458	54,532	56,888	-2,356	161,289	120,475	40,814	313,882	515,110

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/10/2022	16,857	17,082	-225	3,057	3,167	-110	20,737	20,402	335	40,651	32,991

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/10/2022	0	0	0	28,609	34,512	-5,903	45,663	39,760	5,903	74,272	143,901