

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Oct-22	04-Oct-22	Change	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22
S50V22	Oct 2022	942.30	942.20	0.1 0.01 %	395	-2.23 %	404	2.54 %	394	-10.86 %	442	-8.87 %	485
S50X22	Nov 2022	942.30	943.00	-0.7 -0.07 %	95	5.56 %	90	5.88 %	85	-3.41 %	88	4.76 %	84
S50Z22	Dec 2022	942.00	943.50	-1.5 -0.16 %	462,232	-0.69 %	465,425	1.61 %	458,037	2.71 %	445,957	-3.17 %	460,562
S50H23	Mar 2023	936.90	938.50	-1.6 -0.17 %	44,360	0.73 %	44,038	1.49 %	43,393	16.70 %	37,182	8.44 %	34,289
S50M23	Jun 2023	933.10	934.30	-1.2 -0.13 %	10,219	-3.90 %	10,634	1.94 %	10,432	12.15 %	9,302	3.21 %	9,013
S50U23	Sep 2023	927.50	926.80	0.7 0.08 %	3,153	-23.66 %	4,130	49.15 %	2,769	27.90 %	2,165	163.06 %	823

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Oct-22	04-Oct-22	Change	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22
GUNKULZ22	Dec 2022	7,054	5.10	5.07	0.03 0.59 %	193,309	1.60 %	190,264	-15.27 %	224,548	-1.95 %	229,022	1.08 %	226,576
BANPUZ22	Dec 2022	6,961	12.50	12.51	-0.01 -0.08 %	54,744	-5.92 %	58,190	-0.31 %	58,372	-3.28 %	60,350	3.37 %	58,383
ERWZ22	Dec 2022	6,538	4.44	4.50	-0.06 -1.33 %	3,278	-42.90 %	5,741	9.88 %	5,225	2.17 %	5,114	0.00 %	5,114
SIRIZ22	Dec 2022	4,566	1.18	1.17	0.01 0.85 %	137,387	2.64 %	133,854	0.00 %	133,855	0.00 %	133,857	0.37 %	133,359
MINTZ22	Dec 2022	4,481	27.85	26.75	1.10 4.11 %	7,665	13.27 %	6,767	-14.48 %	7,913	-3.63 %	8,211	2.87 %	7,982
GULFZ22	Dec 2022	3,960	50.05	50.92	-0.87 -1.71 %	9,294	-12.73 %	10,650	0.55 %	10,592	-6.89 %	11,376	-1.72 %	11,575
SPRCZ22	Dec 2022	3,002	11.48	10.99	0.49 4.46 %	4,080	-26.87 %	5,579	0.00 %	5,579	0.00 %	5,579	0.00 %	5,579
BEMZ22	Dec 2022	2,665	8.90	9.10	-0.20 -2.20 %	18,713	9.43 %	17,101	0.35 %	17,041	-5.08 %	17,953	3.17 %	17,402
PLANBZ22	Dec 2022	2,511	7.23	7.25	-0.02 -0.28 %	39,319	-2.46 %	40,309	-4.86 %	42,366	-4.51 %	44,366	0.00 %	44,366
SIRIH23	Mar 2023	2,505	1.14	1.16	-0.02 -1.72 %	86,107	-1.71 %	87,608	1.15 %	86,612	-2.26 %	88,612	1.20 %	87,562

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	(+/-)	30-Sep-22	(+/-)	29-Sep-22	05-Oct-22	04-Oct-22	Change
GUNKULZ22	Dec 2022	7,054	193,309	1.60 %	190,264	-15.27 %	224,548	-1.95 %	229,022	1.08 %	226,576	5.10	5.07	0.03 0.59 %
BLANDZ22	Dec 2022	520	190,324	-0.25 %	190,809	-0.26 %	191,307	-0.12 %	191,529	0.60 %	190,394	1.00	1.00	0 0 %
SIRIZ22	Dec 2022	4,566	137,387	2.64 %	133,854	0.00 %	133,855	0.00 %	133,857	0.37 %	133,359	1.18	1.17	0.01 0.85 %
JASZ22	Dec 2022	1,579	134,400	-1.06 %	135,842	-1.07 %	137,309	-3.12 %	141,738	0.37 %	141,219	2.54	2.54	0 0 %
JASH23	Mar 2023	1	96,643	0.00 %	96,642	1.58 %	95,141	-3.55 %	98,640	0.00 %	98,639	2.56	2.52	0.04 1.59 %
SIRIH23	Mar 2023	2,505	86,107	-1.71 %	87,608	1.15 %	86,612	-2.26 %	88,612	1.20 %	87,562	1.14	1.16	-0.02 -1.7 %
SUPERZ22	Dec 2022	1,051	80,911	-1.23 %	81,919	-1.16 %	82,878	0.00 %	82,874	1.25 %	81,848	0.71	0.69	0.02 2.9 %
BLANDM23	Jun 2023	0	60,532	0.00 %	60,532	0.00 %	60,532	0.00 %	60,531	0.00 %	60,530	0.99	0.99	0 0 %
SUPERM23	Jun 2023	5	60,031	0.01 %	60,026	0.00 %	60,026	0.01 %	60,021	0.00 %	60,020	0.72	0.69	0.03 4.35 %
TRUEZ22	Dec 2022	46	56,050	0.01 %	56,043	0.04 %	56,022	-2.63 %	57,537	0.29 %	57,371	4.98	5.00	-0.02 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	39.25	2.25	6.08
PSL	14.50	0.70	5.07
COM7	30.00	1.25	4.35
STA	19.30	0.60	3.21
MINT	27.50	0.75	2.80
AAV	3.00	0.08	2.74
SPRC	11.30	0.30	2.73
STGT	11.60	0.30	2.65
EGCO	165.00	4.00	2.48
CPALL	55.00	1.00	1.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	3.72	-0.16	-4.12
CBG	80.50	-2.25	-2.72
GULF	50.00	-1.00	-1.96
JMT	63.50	-1.25	-1.93
ERW	4.42	-0.08	-1.78
ADVANC	190.00	-3.00	-1.55
EPG	9.55	-0.15	-1.55
BJC	32.00	-0.50	-1.54
BGRIM	32.00	-0.50	-1.54
GFPT	14.10	-0.20	-1.40

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
05/10/2022	93,250	70,395	22,855	40,104	39,223	881	91,214	114,950	-23,736	224,568	520,454

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/10/2022	26,053	21,869	4,184	3,615	4,382	-767	23,957	27,374	-3,417	53,625	39,147

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/10/2022	0	27	-27	19,468	26,159	-6,691	47,339	40,621	6,718	66,807	152,413