

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Oct-22	06-Oct-22	Change	07-Oct-22	(+/-)	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22
S50V22	Oct 2022	946.80	949.70	-2.9 -0.31 %	386	-1.78 %	393	-0.51 %	395	-2.23 %	404	2.54 %	394
S50X22	Nov 2022	946.00	948.00	-2 -0.21 %	91	-7.14 %	98	3.16 %	95	5.56 %	90	5.88 %	85
S50Z22	Dec 2022	946.10	947.60	-1.5 -0.16 %	461,797	-1.41 %	468,417	1.34 %	462,232	-0.69 %	465,425	1.61 %	458,037
S50H23	Mar 2023	940.90	942.40	-1.5 -0.16 %	45,538	6.27 %	42,850	-3.40 %	44,360	0.73 %	44,038	1.49 %	43,393
S50M23	Jun 2023	936.90	938.30	-1.4 -0.15 %	9,650	-4.75 %	10,131	-0.86 %	10,219	-3.90 %	10,634	1.94 %	10,432
S50U23	Sep 2023	931.00	931.30	-0.3 -0.03 %	3,135	-18.30 %	3,837	21.69 %	3,153	-23.66 %	4,130	49.15 %	2,769

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Oct-22	06-Oct-22	Change	07-Oct-22	(+/-)	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22
BANPUZ22	Dec 2022	11,149	12.45	12.72	-0.27 -2.12 %	50,314	-4.95 %	52,937	-3.30 %	54,744	-5.92 %	58,190	-0.31 %	58,372
TRUEZ22	Dec 2022	5,653	4.94	4.91	0.03 0.61 %	48,865	-7.67 %	52,925	-5.58 %	56,050	0.01 %	56,043	0.04 %	56,022
ITDZ22	Dec 2022	5,011	1.93	1.90	0.03 1.58 %	30,345	18.05 %	25,706	13.21 %	22,706	7.73 %	21,077	2.57 %	20,548
SIRIM23	Jun 2023	4,002	1.21	1.22	-0.01 -0.82 %	61,429	4.25 %	58,927	6.35 %	55,410	2.79 %	53,905	4.87 %	51,400
CHGZ22	Dec 2022	4,000	3.53	3.56	-0.03 -0.84 %	6,552	156.74 %	2,552	-16.30 %	3,049	19.62 %	2,549	0.00 %	2,549
TTBZ22	Dec 2022	3,540	1.22	1.23	-0.01 -0.81 %	38,324	-8.34 %	41,812	8.10 %	38,678	-0.79 %	38,987	-0.91 %	39,345
THCOMZ22	Dec 2022	3,123	12.03	11.40	0.63 5.53 %	5,816	37.11 %	4,242	13.30 %	3,744	-11.72 %	4,241	13.43 %	3,739
SIRIH23	Mar 2023	3,009	1.17	1.17	0.00 0.00 %	89,604	3.46 %	86,607	0.58 %	86,107	-1.71 %	87,608	1.15 %	86,612
PLANBZ22	Dec 2022	3,002	7.20	7.07	0.13 1.84 %	38,319	-3.77 %	39,819	1.27 %	39,319	-2.46 %	40,309	-4.86 %	42,366
BEMZ22	Dec 2022	2,755	8.72	8.86	-0.14 -1.58 %	17,881	-6.74 %	19,173	2.46 %	18,713	9.43 %	17,101	0.35 %	17,041

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Oct-22	(+/-)	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	(+/-)	03-Oct-22	07-Oct-22	06-Oct-22	Change
GUNKULZ22	Dec 2022	1,057	193,299	0.25 %	192,812	-0.26 %	193,309	1.60 %	190,264	-15.27 %	224,548	5.11	5.11	0 0 %
BLANDZ22	Dec 2022	16	190,360	0.00 %	190,363	0.02 %	190,324	-0.25 %	190,809	-0.26 %	191,307	1.00	1.00	0 0 %
JASZ22	Dec 2022	524	133,916	-0.36 %	134,404	0.00 %	134,400	-1.06 %	135,842	-1.07 %	137,309	2.49	2.53	-0.04 -1.6 %
SIRIZ22	Dec 2022	151	123,895	0.00 %	123,900	-9.82 %	137,387	2.64 %	133,854	0.00 %	133,855	1.21	1.19	0.02 1.68 %
JASH23	Mar 2023	1	96,644	0.00 %	96,643	0.00 %	96,643	0.00 %	96,642	1.58 %	95,141	2.50	2.56	-0.06 -2.3 %
SIRIH23	Mar 2023	3,009	89,604	3.46 %	86,607	0.58 %	86,107	-1.71 %	87,608	1.15 %	86,612	1.17	1.17	0 0 %
SUPERZ22	Dec 2022	5	80,927	0.01 %	80,922	0.01 %	80,911	-1.23 %	81,919	-1.16 %	82,878	0.72	0.72	0 0 %
SIRIM23	Jun 2023	4,002	61,429	4.25 %	58,927	6.35 %	55,410	2.79 %	53,905	4.87 %	51,400	1.21	1.22	-0.01 -0.8 %
BANPUZ22	Dec 2022	11,149	50,314	-4.95 %	52,937	-3.30 %	54,744	-5.92 %	58,190	-0.31 %	58,372	12.45	12.72	-0.3 -2.1 %
TRUEZ22	Dec 2022	5,653	48,865	-7.67 %	52,925	-5.58 %	56,050	0.01 %	56,043	0.04 %	56,022	4.94	4.91	0.03 0.61 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.20	0.80	7.02
ICHI	9.30	0.55	6.29
AAV	3.10	0.12	4.03
CENTEL	50.50	1.00	2.02
WHA	3.56	0.06	1.71
TRUE	4.98	0.06	1.22
BDMS	29.50	0.25	0.85
COM7	30.50	0.25	0.83
BGRIM	31.50	0.25	0.80
PLANB	7.10	0.05	0.71

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	658.00	-42.00	-6.00
TTW	9.05	-0.50	-5.24
TQM	35.50	-1.50	-4.05
HANA	37.75	-1.50	-3.82
SCGP	52.50	-1.75	-3.23
BANPU	12.30	-0.40	-3.15
SAWAD	41.75	-1.25	-2.91
KCE	42.00	-1.25	-2.89
JMT	62.00	-1.75	-2.75
IVL	38.75	-1.00	-2.52

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
07/10/2022	76,946	95,442	-18,496	48,038	43,807	4,231	123,737	109,472	14,265	248,721	520,597

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2022	11,617	13,125	-1,508	1,709	2,315	-606	15,788	13,674	2,114	29,114	40,894

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2022	0	0	0	18,259	16,983	1,276	28,812	30,088	-1,276	47,071	162,059