

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Oct-22	07-Oct-22	Change	10-Oct-22	(+/-)	07-Oct-22	(+/-)	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22
S50V22	Oct 2022	937.60	946.80	-9.2 -0.97%	358	-7.25%	386	-1.78%	393	-0.51%	395	-2.23%	404
S50X22	Nov 2022	938.70	946.00	-7.3 -0.77%	92	1.10%	91	-7.14%	98	3.16%	95	5.56%	90
S50Z22	Dec 2022	937.10	946.10	-9 -0.95%	476,415	3.17%	461,797	-1.41%	468,417	1.34%	462,232	-0.69%	465,425
S50H23	Mar 2023	932.20	940.90	-8.7 -0.92%	48,194	5.83%	45,538	6.27%	42,850	-3.40%	44,360	0.73%	44,038
S50M23	Jun 2023	928.50	936.90	-8.4 -0.9%	10,176	5.45%	9,650	-4.75%	10,131	-0.86%	10,219	-3.90%	10,634
S50U23	Sep 2023	923.60	931.00	-7.4 -0.79%	3,239	3.32%	3,135	-18.30%	3,837	21.69%	3,153	-23.66%	4,130

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Oct-22	07-Oct-22	Change	10-Oct-22	(+/-)	07-Oct-22	(+/-)	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22
GUNKULZ22	Dec 2022	15,598	4.90	5.11	-0.21 -4.11%	181,377	-6.17%	193,299	0.25%	192,812	-0.26%	193,309	1.60%	190,264
BANPUZ22	Dec 2022	12,163	12.67	12.45	0.22 1.77%	48,301	-4.00%	50,314	-4.95%	52,937	-3.30%	54,744	-5.92%	58,190
IRPCZ22	Dec 2022	8,632	3.11	3.14	-0.03 -0.96%	30,420	27.01%	23,950	-0.30%	24,021	15.57%	20,785	0.10%	20,765
ITDZ22	Dec 2022	8,075	1.94	1.93	0.01 0.52%	38,394	26.52%	30,345	18.05%	25,706	13.21%	22,706	7.73%	21,077
CPALLZ22	Dec 2022	7,326	55.92	54.40	1.52 2.79%	16,226	-1.57%	16,485	0.95%	16,330	16.40%	14,029	0.06%	14,021
SUPERZ22	Dec 2022	5,009	0.68	0.72	-0.04 -5.56%	77,925	-3.71%	80,927	0.01%	80,922	0.01%	80,911	-1.23%	81,919
BECZ22	Dec 2022	4,970	9.50	10.05	-0.55 -5.47%	1,469	-68.79%	4,707	-4.21%	4,914	0.66%	4,882	-1.81%	4,972
MINTZ22	Dec 2022	4,330	25.92	27.00	-1.08 -4.00%	6,599	-24.40%	8,729	5.18%	8,299	8.27%	7,665	13.27%	6,767
SIRIH23	Mar 2023	4,001	1.17	1.17	0.00 0.00%	93,605	4.47%	89,604	3.46%	86,607	0.58%	86,107	-1.71%	87,608
CKPZ22	Dec 2022	3,747	4.79	4.98	-0.19 -3.82%	22,865	-7.32%	24,671	0.20%	24,621	-7.51%	26,621	0.07%	26,603

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*10-Oct-22	(+/-)	07-Oct-22	(+/-)	06-Oct-22	(+/-)	05-Oct-22	(+/-)	04-Oct-22	10-Oct-22	07-Oct-22	Change	
BLANDZ22	Dec 2022	8	190,367	0.00%	190,360	0.00%	190,363	0.02%	190,324	-0.25%	190,809	0.98	1.00	-0.02	-2%
GUNKULZ22	Dec 2022	15,598	181,377	-6.17%	193,299	0.25%	192,812	-0.26%	193,309	1.60%	190,264	4.90	5.11	-0.2	-4.1%
JASZ22	Dec 2022	1,017	134,907	0.74%	133,916	-0.36%	134,404	0.00%	134,400	-1.06%	135,842	2.50	2.49	0.01	0.4%
SIRIZ22	Dec 2022	2,042	122,905	-0.80%	123,895	0.00%	123,900	-9.82%	137,387	2.64%	133,854	1.19	1.21	-0.02	-1.7%
JASH23	Mar 2023	1	96,644	0.00%	96,644	0.00%	96,643	0.00%	96,643	0.00%	96,642	2.50	2.50	0	0%
SIRIH23	Mar 2023	4,001	93,605	4.47%	89,604	3.46%	86,607	0.58%	86,107	-1.71%	87,608	1.17	1.17	0	0%
SUPERZ22	Dec 2022	5,009	77,925	-3.71%	80,927	0.01%	80,922	0.01%	80,911	-1.23%	81,919	0.68	0.72	-0.04	-5.6%
SIRIM23	Jun 2023	0	61,429	0.00%	61,429	4.25%	58,927	6.35%	55,410	2.79%	53,905	1.17	1.21	-0.04	-3.3%
TRUEZ22	Dec 2022	1,760	50,455	3.25%	48,865	-7.67%	52,925	-5.58%	56,050	0.01%	56,043	5.07	4.94	0.13	2.63%
BANPUZ22	Dec 2022	12,163	48,301	-4.00%	50,314	-4.95%	52,937	-3.30%	54,744	-5.92%	58,190	12.67	12.45	0.22	1.77%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPALL	55.75	2.00	3.72
TASCO	17.40	0.50	2.96
MAJOR	18.20	0.50	2.82
BANPU	12.60	0.30	2.44
ICHI	9.50	0.20	2.15
EASTW	5.25	0.10	1.94
BEM	8.90	0.15	1.71
ITD	1.93	0.03	1.58
TRUE	5.05	0.07	1.41
DELTA	662.00	4.00	0.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	9.50	-0.70	-6.86
STGT	11.30	-0.80	-6.61
BAM	15.10	-1.00	-6.21
MTC	33.75	-2.00	-5.59
VGI	3.52	-0.20	-5.38
TOA	31.75	-1.75	-5.22
JMT	59.00	-3.00	-4.84
BCPG	8.75	-0.40	-4.37
SUPER	0.66	-0.03	-4.35
STA	19.20	-0.80	-4.00

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
10/10/2022	70,930	93,163	-22,233	31,966	32,214	-248	97,737	75,256	22,481	200,633	538,474

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/10/2022	31,875	36,833	-4,958	4,986	6,730	-1,744	37,073	30,371	6,702	73,934	43,903

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/10/2022	0	20	-20	22,393	27,606	-5,213	53,464	48,231	5,233	75,857	161,551