

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Oct-22	11-Oct-22	Change	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	(+/-)	07-Oct-22	(+/-)	06-Oct-22
S50V22	Oct 2022	937.70	933.70	4 0.43 %	206	-40.97 %	349	-2.51 %	358	-7.25 %	386	-1.78 %	393
S50X22	Nov 2022	937.70	933.60	4.1 0.44 %	84	-9.68 %	93	1.09 %	92	1.10 %	91	-7.14 %	98
S50Z22	Dec 2022	936.60	931.80	4.8 0.52 %	478,956	0.64 %	475,904	-0.11 %	476,415	3.17 %	461,797	-1.41 %	468,417
S50H23	Mar 2023	931.30	927.00	4.3 0.46 %	48,853	-1.65 %	49,672	3.07 %	48,194	5.83 %	45,538	6.27 %	42,850
S50M23	Jun 2023	927.30	923.30	4 0.43 %	10,450	0.31 %	10,418	2.38 %	10,176	5.45 %	9,650	-4.75 %	10,131
S50U23	Sep 2023	920.70	917.80	2.9 0.32 %	5,079	40.34 %	3,619	11.73 %	3,239	3.32 %	3,135	-18.30 %	3,837

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Oct-22	11-Oct-22	Change	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	(+/-)	07-Oct-22	(+/-)	06-Oct-22
SIRIZ22	Dec 2022	24,192	1.26	1.20	0.06 5.00 %	110,392	-14.69 %	129,408	5.29 %	122,905	-0.80 %	123,895	0.00 %	123,900
SIRIH23	Mar 2023	8,434	1.21	1.17	0.04 3.42 %	89,487	-3.89 %	93,106	-0.53 %	93,605	4.47 %	89,604	3.46 %	86,607
TTBZ22	Dec 2022	4,522	1.22	1.21	0.01 0.83 %	42,325	11.88 %	37,830	5.60 %	35,824	-6.52 %	38,324	-8.34 %	41,812
GUNKULZ22	Dec 2022	3,551	4.88	4.83	0.05 1.04 %	174,445	0.29 %	173,941	-4.10 %	181,377	-6.17 %	193,299	0.25 %	192,812
IRPCH23	Mar 2023	3,009	2.95	3.10	-0.15 -4.84 %	3,968	34.10 %	2,959	0.14 %	2,955	-14.47 %	3,455	17.68 %	2,936
AAVZ22	Dec 2022	2,775	2.93	2.97	-0.04 -1.35 %	8,801	-14.59 %	10,304	12.48 %	9,161	-0.19 %	9,178	-10.04 %	10,202
TRUEZ22	Dec 2022	2,594	5.05	5.02	0.03 0.60 %	51,034	-1.92 %	52,034	3.13 %	50,455	3.25 %	48,865	-7.67 %	52,925
BAMZ22	Dec 2022	2,233	14.80	14.88	-0.08 -0.54 %	8,360	-17.59 %	10,144	-6.44 %	10,842	15.22 %	9,410	8.20 %	8,697
ITDZ22	Dec 2022	2,225	1.95	2.05	-0.10 -4.88 %	43,918	4.35 %	42,088	9.62 %	38,394	26.52 %	30,345	18.05 %	25,706
AAVH23	Mar 2023	2,001	2.96	2.98	-0.02 -0.67 %	15,166	15.20 %	13,165	-9.92 %	14,614	26.96 %	11,511	0.01 %	11,510

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	(+/-)	07-Oct-22	(+/-)	06-Oct-22	12-Oct-22	11-Oct-22	Change
BLANDZ22	Dec 2022	151	191,002	0.07 %	190,872	0.27 %	190,367	0.00 %	190,360	0.00 %	190,363	0.99	0.99	0 0 %
GUNKULZ22	Dec 2022	3,551	174,445	0.29 %	173,941	-4.10 %	181,377	-6.17 %	193,299	0.25 %	192,812	4.88	4.83	0.05 1.04 %
JASZ22	Dec 2022	550	135,432	0.38 %	134,921	0.01 %	134,907	0.74 %	133,916	-0.36 %	134,404	2.40	2.47	-0.07 -2.8 %
SIRIZ22	Dec 2022	24,192	110,392	-14.69 %	129,408	5.29 %	122,905	-0.80 %	123,895	0.00 %	123,900	1.26	1.20	0.06 5 %
SIRIH23	Mar 2023	8,434	89,487	-3.89 %	93,106	-0.53 %	93,605	4.47 %	89,604	3.46 %	86,607	1.21	1.17	0.04 3.42 %
SUPERZ22	Dec 2022	34	77,930	0.00 %	77,930	0.01 %	77,925	-3.71 %	80,927	0.01 %	80,922	0.69	0.69	0 0 %
SIRIM23	Jun 2023	1,000	59,931	-0.83 %	60,431	-1.62 %	61,429	0.00 %	61,429	4.25 %	58,927	1.24	1.20	0.04 3.33 %
BANPUZ22	Dec 2022	674	52,512	-0.56 %	52,807	9.33 %	48,301	-4.00 %	50,314	-4.95 %	52,937	12.75	12.60	0.15 1.19 %
TRUEZ22	Dec 2022	2,594	51,034	-1.92 %	52,034	3.13 %	50,455	3.25 %	48,865	-7.67 %	52,925	5.05	5.02	0.03 0.6 %
ITDZ22	Dec 2022	2,225	43,918	4.35 %	42,088	9.62 %	38,394	26.52 %	30,345	18.05 %	25,706	1.95	2.05	-0.1 -4.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	64.25	3.00	4.90
ICHI	9.75	0.40	4.28
SIRI	1.24	0.05	4.20
VGI	3.64	0.12	3.41
WHA	3.48	0.10	2.96
SAWAD	41.00	1.00	2.50
AMATA	18.40	0.40	2.22
GLOBAL	19.10	0.40	2.14
BEC	9.55	0.20	2.14
THANI	4.10	0.08	1.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	1.92	-0.12	-5.88
PTG	14.30	-0.50	-3.38
HANA	33.50	-1.00	-2.90
BA	12.00	-0.30	-2.44
GFPT	13.60	-0.30	-2.16
IRPC	2.98	-0.06	-1.97
MINT	25.00	-0.50	-1.96
TOP	51.00	-1.00	-1.92
KCE	40.25	-0.75	-1.83
PLANB	6.85	-0.10	-1.44

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
12/10/2022	126,600	138,174	-11,574	40,895	39,829	1,066	91,173	80,665	10,508	258,668	543,628

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/10/2022	23,035	25,085	-2,050	5,366	4,490	876	25,730	24,556	1,174	54,131	43,383

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/10/2022	27	1	26	21,273	19,924	1,349	30,218	31,593	-1,375	51,518	155,131