

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Oct-22	12-Oct-22	Change	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	(+/-)	07-Oct-22
S50V22	Oct 2022	942.60	937.70	4.9 0.52 %	206	0.00 %	206	-40.97 %	349	-2.51 %	358	-7.25 %	386
S50X22	Nov 2022	941.60	937.70	3.9 0.42 %	85	1.19 %	84	-9.68 %	93	1.09 %	92	1.10 %	91
S50Z22	Dec 2022	940.70	936.60	4.1 0.44 %	483,823	1.02 %	478,956	0.64 %	475,904	-0.11 %	476,415	3.17 %	461,797
S50H23	Mar 2023	935.70	931.30	4.4 0.47 %	49,566	1.46 %	48,853	-1.65 %	49,672	3.07 %	48,194	5.83 %	45,538
S50M23	Jun 2023	932.00	927.30	4.7 0.51 %	10,652	1.93 %	10,450	0.31 %	10,418	2.38 %	10,176	5.45 %	9,650
S50U23	Sep 2023	924.80	920.70	4.1 0.45 %	5,067	-0.24 %	5,079	40.34 %	3,619	11.73 %	3,239	3.32 %	3,135

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Oct-22	12-Oct-22	Change	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	(+/-)	07-Oct-22
VGIZ22X	Dec 2022	7,456	3.56	3.64	-0.08 -2.20 %	10,428	-40.00 %	17,381	-0.01 %	17,383	0.01 %	17,382	0.03 %	17,377
SIRIH23	Mar 2023	5,531	1.22	1.21	0.01 0.83 %	94,978	6.14 %	89,487	-3.89 %	93,106	-0.53 %	93,605	4.47 %	89,604
SUPERH23	Mar 2023	5,017	0.71	0.69	0.02 2.90 %	16,571	-5.68 %	17,568	0.04 %	17,561	0.03 %	17,556	0.02 %	17,552
IRPCZ22	Dec 2022	4,480	3.03	2.99	0.04 1.34 %	27,044	-8.55 %	29,572	-1.32 %	29,967	-1.49 %	30,420	27.01 %	23,950
EAZ22	Dec 2022	3,948	93.00	88.50	4.50 5.08 %	26,471	-2.61 %	27,181	-0.29 %	27,261	0.45 %	27,139	0.02 %	27,133
WHAH23	Mar 2023	3,500	3.44	3.44	0.00 0.00 %	8,355	27.46 %	6,555	-7.07 %	7,054	0.00 %	7,054	0.00 %	7,054
TTBZ22	Dec 2022	3,171	1.23	1.22	0.01 0.82 %	45,415	7.30 %	42,325	11.88 %	37,830	5.60 %	35,824	-6.52 %	38,324
BDMSZ22	Dec 2022	3,109	29.24	28.60	0.64 2.24 %	3,439	-42.11 %	5,941	-9.15 %	6,539	1.49 %	6,443	1.58 %	6,343
TRUEH23	Mar 2023	3,010	5.09	5.00	0.09 1.80 %	5,092	143.40 %	2,092	0.63 %	2,079	0.43 %	2,070	-31.50 %	3,022
RATCHZ22X	Dec 2022	2,912	38.69	38.76	-0.07 -0.18 %	2,438	-51.63 %	5,040	2.02 %	4,940	4.77 %	4,715	0.00 %	4,715

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	(+/-)	07-Oct-22	17-Oct-22	12-Oct-22	Change
BLANDZ22	Dec 2022	24	191,001	0.00 %	191,002	0.07 %	190,872	0.27 %	190,367	0.00 %	190,360	0.99	0.99	0 0 %
GUNKULZ22	Dec 2022	2,111	175,386	0.54 %	174,445	0.29 %	173,941	-4.10 %	181,377	-6.17 %	193,299	5.00	4.88	0.12 2.46 %
JASZ22	Dec 2022	1,053	135,456	0.02 %	135,432	0.38 %	134,921	0.01 %	134,907	0.74 %	133,916	2.40	2.40	0 0 %
SIRIZ22	Dec 2022	2,165	112,405	1.82 %	110,392	-14.69 %	129,408	5.29 %	122,905	-0.80 %	123,895	1.25	1.26	-0.01 -0.8 %
SIRIH23	Mar 2023	5,531	94,978	6.14 %	89,487	-3.89 %	93,106	-0.53 %	93,605	4.47 %	89,604	1.22	1.21	0.01 0.83 %
SUPERZ22	Dec 2022	2	77,930	0.00 %	77,930	0.00 %	77,930	0.01 %	77,925	-3.71 %	80,927	0.71	0.69	0.02 2.9 %
SIRIM23	Jun 2023	1,502	61,432	2.50 %	59,931	-0.83 %	60,431	-1.62 %	61,429	0.00 %	61,429	1.27	1.24	0.03 2.42 %
BANPUZ22	Dec 2022	2,272	54,670	4.11 %	52,512	-0.56 %	52,807	9.33 %	48,301	-4.00 %	50,314	12.80	12.75	0.05 0.39 %
TRUEZ22	Dec 2022	44	51,016	-0.04 %	51,034	-1.92 %	52,034	3.13 %	50,455	3.25 %	48,865	5.09	5.05	0.04 0.79 %
TTBZ22	Dec 2022	3,171	45,415	7.30 %	42,325	11.88 %	37,830	5.60 %	35,824	-6.52 %	38,324	1.23	1.22	0.01 0.82 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	10.20	0.45	4.62
EA	93.00	4.00	4.49
DELTA	666.00	26.00	4.06
GFPT	14.10	0.50	3.68
CPALL	57.00	2.00	3.64
BPCG	9.25	0.30	3.35
GLOBAL	19.70	0.60	3.14
SUPER	0.69	0.02	2.99
MAJOR	18.60	0.50	2.76
STGT	11.20	0.30	2.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	39.25	-1.75	-4.27
BLA	31.50	-1.25	-3.82
TTW	8.40	-0.20	-2.33
CENTEL	48.25	-1.00	-2.03
MINT	24.50	-0.50	-2.00
OSP	25.25	-0.50	-1.94
VGI	3.58	-0.06	-1.65
AMATA	18.10	-0.30	-1.63
MTC	33.75	-0.50	-1.46
RATCH	38.50	-0.50	-1.28

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
17/10/2022	106,979	108,362	-1,383	45,888	57,388	-11,500	129,506	116,623	12,883	282,373	549,399

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/10/2022	12,579	16,447	-3,868	3,289	3,187	102	15,906	12,140	3,766	31,774	43,718

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/10/2022	0	0	0	15,128	15,357	-229	24,935	24,706	229	40,063	159,628