

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Oct-22	18-Oct-22	Change	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22
S50V22	Oct 2022	954.10	952.50	1.6 0.17 %	255	24.39 %	205	-0.49 %	206	0.00 %	206	-40.97 %	349
S50X22	Nov 2022	951.10	951.10	0 0 %	88	2.33 %	86	1.18 %	85	1.19 %	84	-9.68 %	93
S50Z22	Dec 2022	951.00	949.10	1.9 0.2 %	487,528	-0.49 %	489,930	1.26 %	483,823	1.02 %	478,956	0.64 %	475,904
S50H23	Mar 2023	945.40	943.90	1.5 0.16 %	51,075	0.27 %	50,937	2.77 %	49,566	1.46 %	48,853	-1.65 %	49,672
S50M23	Jun 2023	941.20	939.90	1.3 0.14 %	10,506	-2.37 %	10,761	1.02 %	10,652	1.93 %	10,450	0.31 %	10,418
S50U23	Sep 2023	934.70	933.00	1.7 0.18 %	5,571	3.47 %	5,384	6.26 %	5,067	-0.24 %	5,079	40.34 %	3,619

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Oct-22	18-Oct-22	Change	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22
SIRIZ22	Dec 2022	15,171	1.27	1.29	-0.02 -1.55 %	123,520	5.21 %	117,406	4.45 %	112,405	1.82 %	110,392	-14.69 %	129,408
TTBZ22	Dec 2022	12,511	1.25	1.24	0.01 0.81 %	54,807	10.02 %	49,815	9.69 %	45,415	7.30 %	42,325	11.88 %	37,830
JASZ22	Dec 2022	5,628	2.40	2.52	-0.12 -4.76 %	133,569	-2.49 %	136,982	1.13 %	135,456	0.02 %	135,432	0.38 %	134,921
SIRIM23	Jun 2023	5,501	1.25	1.27	-0.02 -1.57 %	68,433	8.74 %	62,932	2.44 %	61,432	2.50 %	59,931	-0.83 %	60,431
SUPERZ22	Dec 2022	5,010	0.75	0.75	0.00 0.00 %	76,936	-1.28 %	77,930	0.00 %	77,930	0.00 %	77,930	0.00 %	77,930
BANPUZ22	Dec 2022	4,283	12.56	12.80	-0.24 -1.88 %	62,492	5.92 %	58,998	7.92 %	54,670	4.11 %	52,512	-0.56 %	52,807
TRUEZ22	Dec 2022	4,198	5.11	5.10	0.01 0.20 %	48,488	-3.99 %	50,503	-1.01 %	51,016	-0.04 %	51,034	-1.92 %	52,034
ERWZ22	Dec 2022	4,004	4.31	4.34	-0.03 -0.69 %	2,170	-58.05 %	5,173	-0.04 %	5,175	-0.08 %	5,179	-0.17 %	5,188
THANIZ22	Dec 2022	4,000	4.20	4.15	0.05 1.20 %	8,511	-31.97 %	12,511	-3.89 %	13,017	3.99 %	12,517	6.43 %	11,761
WHAH23	Mar 2023	3,604	3.50	3.53	-0.03 -0.85 %	6,659	-20.30 %	8,355	0.00 %	8,355	27.46 %	6,555	-7.07 %	7,054

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	19-Oct-22	18-Oct-22	Change
BLANDZ22	Dec 2022	46	190,573	0.01 %	190,552	-0.24 %	191,001	0.00 %	191,002	0.07 %	190,872	0.99	0.99	0 0 %
GUNKULZ22	Dec 2022	1,529	174,377	-0.28 %	174,872	-0.29 %	175,386	0.54 %	174,445	0.29 %	173,941	5.03	5.00	0.03 0.6 %
JASZ22	Dec 2022	5,628	133,569	-2.49 %	136,982	1.13 %	135,456	0.02 %	135,432	0.38 %	134,921	2.40	2.52	-0.1 -4.8 %
SIRIZ22	Dec 2022	15,171	123,520	5.21 %	117,406	4.45 %	112,405	1.82 %	110,392	-14.69 %	129,408	1.27	1.29	-0.02 -1.6 %
JASH23	Mar 2023	1,501	97,145	0.52 %	96,645	0.00 %	96,645	0.00 %	96,645	0.00 %	96,644	2.44	2.50	-0.06 -2.4 %
SIRIH23	Mar 2023	3,000	93,974	-1.05 %	94,974	0.00 %	94,978	6.14 %	89,487	-3.89 %	93,106	1.26	1.23	0.03 2.44 %
SUPERZ22	Dec 2022	5,010	76,936	-1.28 %	77,930	0.00 %	77,930	0.00 %	77,930	0.00 %	77,930	0.75	0.75	0 0 %
SIRIM23	Jun 2023	5,501	68,433	8.74 %	62,932	2.44 %	61,432	2.50 %	59,931	-0.83 %	60,431	1.25	1.27	-0.02 -1.6 %
BANPUZ22	Dec 2022	4,283	62,492	5.92 %	58,998	7.92 %	54,670	4.11 %	52,512	-0.56 %	52,807	12.56	12.80	-0.2 -1.9 %
TTBZ22	Dec 2022	12,511	54,807	10.02 %	49,815	9.69 %	45,415	7.30 %	42,325	11.88 %	37,830	1.25	1.24	0.01 0.81 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	15.20	0.50	3.40
BGRIM	32.50	1.00	3.17
PTTGC	42.00	1.00	2.44
DTAC	46.75	1.00	2.19
MTC	35.50	0.75	2.16
TQM	36.50	0.75	2.10
AMATA	18.80	0.30	1.62
EPG	9.95	0.15	1.53
CBG	87.50	1.25	1.45
TOP	52.50	0.75	1.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.38	-0.16	-6.30
PTG	13.90	-0.40	-2.80
SUPER	0.73	-0.02	-2.67
BDMS	28.00	-0.75	-2.61
BANPU	12.40	-0.30	-2.36
SIRI	1.25	-0.03	-2.34
BH	228.00	-5.00	-2.15
HANA	35.25	-0.75	-2.08
ITD	1.92	-0.04	-2.04
AWC	5.75	-0.10	-1.71

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
19/10/2022	87,144	53,172	33,972	36,219	35,340	879	67,187	102,038	-34,851	190,550	555,023

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/10/2022	14,377	17,380	-3,003	2,698	2,709	-11	20,322	17,308	3,014	37,397	45,610

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/10/2022	0	0	0	20,913	16,292	4,621	24,787	29,408	-4,621	45,700	163,837