

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Oct-22	19-Oct-22	Change	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22
S50V22	Oct 2022	961.50	954.10	7.4 0.78 %	254	-0.39 %	255	24.39 %	205	-0.49 %	206	0.00 %	206
S50X22	Nov 2022	959.80	951.10	8.7 0.91 %	90	2.27 %	88	2.33 %	86	1.18 %	85	1.19 %	84
S50Z22	Dec 2022	958.50	951.00	7.5 0.79 %	483,908	-0.74 %	487,528	-0.49 %	489,930	1.26 %	483,823	1.02 %	478,956
S50H23	Mar 2023	952.80	945.40	7.4 0.78 %	52,105	2.02 %	51,075	0.27 %	50,937	2.77 %	49,566	1.46 %	48,853
S50M23	Jun 2023	948.50	941.20	7.3 0.78 %	10,775	2.56 %	10,506	-2.37 %	10,761	1.02 %	10,652	1.93 %	10,450
S50U23	Sep 2023	941.40	934.70	6.7 0.72 %	6,958	24.90 %	5,571	3.47 %	5,384	6.26 %	5,067	-0.24 %	5,079

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Oct-22	19-Oct-22	Change	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22
SIRIZ22	Dec 2022	22,687	1.29	1.27	0.02 1.57 %	116,133	-5.98 %	123,520	5.21 %	117,406	4.45 %	112,405	1.82 %	110,392
TTBZ22	Dec 2022	16,527	1.27	1.25	0.02 1.60 %	54,806	0.00 %	54,807	10.02 %	49,815	9.69 %	45,415	7.30 %	42,325
AAVZ22	Dec 2022	11,759	3.02	2.93	0.09 3.07 %	16,141	73.28 %	9,315	-1.00 %	9,409	1.06 %	9,310	5.78 %	8,801
GUNKULZ22	Dec 2022	5,623	5.02	5.03	-0.01 -0.20 %	179,804	3.11 %	174,377	-0.28 %	174,872	-0.29 %	175,386	0.54 %	174,445
ERWZ22	Dec 2022	5,401	4.41	4.31	0.10 2.32 %	4,171	92.21 %	2,170	-58.05 %	5,173	-0.04 %	5,175	-0.08 %	5,179
BANPUZ22	Dec 2022	4,669	12.73	12.56	0.17 1.35 %	62,496	0.01 %	62,492	5.92 %	58,998	7.92 %	54,670	4.11 %	52,512
TTBH23	Mar 2023	4,520	1.27	1.26	0.01 0.79 %	14,579	-3.32 %	15,079	30.45 %	11,559	4.53 %	11,058	0.00 %	11,058
SIRIH23	Mar 2023	4,042	1.24	1.26	-0.02 -1.59 %	91,988	-2.11 %	93,974	-1.05 %	94,974	0.00 %	94,978	6.14 %	89,487
CPFZ22	Dec 2022	3,893	25.06	25.19	-0.13 -0.52 %	18,992	-16.64 %	22,783	0.45 %	22,681	0.00 %	22,681	0.39 %	22,593
WHAZ22	Dec 2022	3,271	3.58	3.52	0.06 1.70 %	9,749	-9.71 %	10,797	11.72 %	9,664	-17.37 %	11,696	-0.22 %	11,722

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	20-Oct-22	19-Oct-22	Change
BLANDZ22	Dec 2022	4	190,573	0.00 %	190,573	0.01 %	190,552	-0.24 %	191,001	0.00 %	191,002	0.99	0.99	0 0 %
GUNKULZ22	Dec 2022	5,623	179,804	3.11 %	174,377	-0.28 %	174,872	-0.29 %	175,386	0.54 %	174,445	5.02	5.03	-0.01 -0.2 %
JASZ22	Dec 2022	550	134,109	0.40 %	133,569	-2.49 %	136,982	1.13 %	135,456	0.02 %	135,432	2.38	2.40	-0.02 -0.8 %
SIRIZ22	Dec 2022	22,687	116,133	-5.98 %	123,520	5.21 %	117,406	4.45 %	112,405	1.82 %	110,392	1.29	1.27	0.02 1.57 %
JASH23	Mar 2023	0	97,145	0.00 %	97,145	0.52 %	96,645	0.00 %	96,645	0.00 %	96,645	2.39	2.44	-0.05 -2.1 %
SIRIH23	Mar 2023	4,042	91,988	-2.11 %	93,974	-1.05 %	94,974	0.00 %	94,978	6.14 %	89,487	1.24	1.26	-0.02 -1.6 %
SUPERZ22	Dec 2022	2,034	76,912	-0.03 %	76,936	-1.28 %	77,930	0.00 %	77,930	0.00 %	77,930	0.77	0.75	0.02 2.67 %
SIRIM23	Jun 2023	2,502	70,935	3.66 %	68,433	8.74 %	62,932	2.44 %	61,432	2.50 %	59,931	1.27	1.25	0.02 1.6 %
BANPUZ22	Dec 2022	4,669	62,496	0.01 %	62,492	5.92 %	58,998	7.92 %	54,670	4.11 %	52,512	12.73	12.56	0.17 1.35 %
SUPERM23	Jun 2023	1,000	59,061	-1.66 %	60,061	0.01 %	60,056	0.00 %	60,056	0.01 %	60,051	0.77	0.75	0.02 2.67 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTW	8.80	0.45	5.39
BCPG	9.90	0.50	5.32
BPP	15.00	0.60	4.17
WHA	3.62	0.14	4.02
PRM	6.50	0.25	4.00
TTB	1.28	0.04	3.23
RATCH	40.50	1.25	3.18
ORI	10.40	0.30	2.97
SUPER	0.75	0.02	2.74
AAV	3.00	0.08	2.74

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	612.00	-58.00	-8.66
STGT	11.10	-0.30	-2.63
TASCO	17.00	-0.40	-2.30
HANA	34.50	-0.75	-2.13
QH	2.06	-0.04	-1.90
DTAC	46.00	-0.75	-1.60
COM7	31.75	-0.50	-1.55
TQM	36.00	-0.50	-1.37
GFPT	15.00	-0.20	-1.32
PTTGC	41.50	-0.50	-1.19

## 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
20/10/2022	105,993	94,112	11,881	53,984	53,237	747	124,317	136,945	-12,628	284,294	554,090

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2022	15,242	19,501	-4,259	2,792	3,331	-539	20,654	15,856	4,798	38,688	46,281

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2022	0	0	0	40,257	42,438	-2,181	51,889	49,708	2,181	92,146	170,196