

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Oct-22	20-Oct-22	Change	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22
S50V22	Oct 2022	961.50	961.50	0 0%	252	-0.79%	254	-0.39%	255	24.39%	205	-0.49%	206
S50X22	Nov 2022	959.70	959.80	-0.1 -0.01%	80	-11.11%	90	2.27%	88	2.33%	86	1.18%	85
S50Z22	Dec 2022	959.20	958.50	0.7 0.07%	473,679	-2.11%	483,908	-0.74%	487,528	-0.49%	489,930	1.26%	483,823
S50H23	Mar 2023	953.50	952.80	0.7 0.07%	52,391	0.55%	52,105	2.02%	51,075	0.27%	50,937	2.77%	49,566
S50M23	Jun 2023	949.30	948.50	0.8 0.08%	11,794	9.46%	10,775	2.56%	10,506	-2.37%	10,761	1.02%	10,652
S50U23	Sep 2023	942.10	941.40	0.7 0.07%	7,130	2.47%	6,958	24.90%	5,571	3.47%	5,384	6.26%	5,067

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Oct-22	20-Oct-22	Change	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22
TTBZ22	Dec 2022	28,192	1.28	1.27	0.01 0.79%	37,157	-32.20%	54,806	0.00%	54,807	10.02%	49,815	9.69%	45,415
SIRIZ22	Dec 2022	11,186	1.27	1.29	-0.02 -1.55%	106,037	-8.69%	116,133	-5.98%	123,520	5.21%	117,406	4.45%	112,405
TTBH23	Mar 2023	7,541	1.29	1.27	0.02 1.57%	16,595	13.83%	14,579	-3.32%	15,079	30.45%	11,559	4.53%	11,058
JASZ22	Dec 2022	6,517	2.40	2.38	0.02 0.84%	130,623	-2.60%	134,109	0.40%	133,569	-2.49%	136,982	1.13%	135,456
BBLZ22	Dec 2022	4,545	142.20	143.20	-1.00 -0.70%	4,206	-41.97%	7,248	-7.07%	7,799	-2.08%	7,965	2.02%	7,807
SIRIH23	Mar 2023	4,504	1.23	1.24	-0.01 -0.81%	96,488	4.89%	91,988	-2.11%	93,974	-1.05%	94,974	0.00%	94,978
TRUEZ22	Dec 2022	3,208	4.95	5.09	-0.14 -2.75%	46,220	-4.97%	48,635	0.30%	48,488	-3.99%	50,503	-1.01%	51,016
TRUEH23	Mar 2023	3,024	4.93	4.97	-0.04 -0.80%	2,108	-58.63%	5,096	0.28%	5,082	-0.20%	5,092	0.00%	5,092
TTBM23	Jun 2023	2,506	1.30	1.29	0.01 0.78%	2,637	-48.61%	5,131	1.00%	5,080	0.12%	5,074	0.10%	5,069
SIRIM23	Jun 2023	2,502	1.29	1.27	0.02 1.57%	73,437	3.53%	70,935	3.66%	68,433	8.74%	62,932	2.44%	61,432

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	(+/-)	17-Oct-22	21-Oct-22	20-Oct-22	Change
BLANDZ22	Dec 2022	50	190,593	0.01%	190,573	0.00%	190,573	0.01%	190,552	-0.24%	191,001	1.00	0.99	0.01 1.01%
GUNKULZ22	Dec 2022	1,028	179,829	0.01%	179,804	3.11%	174,377	-0.28%	174,872	-0.29%	175,386	4.99	5.02	-0.03 -0.6%
JASZ22	Dec 2022	6,517	130,623	-2.60%	134,109	0.40%	133,569	-2.49%	136,982	1.13%	135,456	2.40	2.38	0.02 0.84%
SIRIZ22	Dec 2022	11,186	106,037	-8.69%	116,133	-5.98%	123,520	5.21%	117,406	4.45%	112,405	1.27	1.29	-0.02 -1.6%
JASH23	Mar 2023	1	97,146	0.00%	97,145	0.00%	97,145	0.52%	96,645	0.00%	96,645	2.48	2.39	0.09 3.77%
SIRIH23	Mar 2023	4,504	96,488	4.89%	91,988	-2.11%	93,974	-1.05%	94,974	0.00%	94,978	1.23	1.24	-0.01 -0.8%
SUPERZ22	Dec 2022	1,055	77,923	1.31%	76,912	-0.03%	76,936	-1.28%	77,930	0.00%	77,930	0.75	0.77	-0.02 -2.6%
SIRIM23	Jun 2023	2,502	73,437	3.53%	70,935	3.66%	68,433	8.74%	62,932	2.44%	61,432	1.29	1.27	0.02 1.57%
BANPUZ22	Dec 2022	37	62,486	-0.02%	62,496	0.01%	62,492	5.92%	58,998	7.92%	54,670	12.72	12.73	-0.01 -0.08%
SUPERM23	Jun 2023	1	59,062	0.00%	59,061	-1.66%	60,061	0.01%	60,056	0.00%	60,056	0.75	0.77	-0.02 -2.6%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	626.00	14.00	2.29
EA	95.50	2.00	2.14
GFPT	15.30	0.30	2.00
QH	2.10	0.04	1.94
KKP	71.75	1.00	1.41
AAV	3.04	0.04	1.33
BTS	8.25	0.10	1.23
CENTEL	50.00	0.50	1.01
OSP	25.50	0.25	0.99
SCGP	52.75	0.50	0.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTW	8.40	-0.40	-4.55
SUPER	0.72	-0.03	-4.00
BCPG	9.55	-0.35	-3.54
SAWAD	39.00	-1.25	-3.11
AP	9.60	-0.30	-3.03
KCE	42.00	-1.25	-2.89
SIRI	1.25	-0.03	-2.34
CHG	3.50	-0.08	-2.23
AMATA	18.80	-0.40	-2.08
PSL	14.40	-0.30	-2.04

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
21/10/2022	71,037	64,847	6,190	41,163	37,073	4,090	82,439	92,719	-10,280	194,639	545,326

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/10/2022	21,071	25,000	-3,929	4,194	3,524	670	25,704	22,445	3,259	50,969	45,636

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/10/2022	0	20	-20	37,857	26,680	11,177	48,942	60,099	-11,157	86,799	173,422