

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Oct-22	21-Oct-22	Change	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22
S50V22	Oct 2022	966.70	961.50	5.2 0.54 %	211	-16.27 %	252	-0.79 %	254	-0.39 %	255	24.39 %	205
S50X22	Nov 2022	966.20	959.70	6.5 0.68 %	86	7.50 %	80	-11.11 %	90	2.27 %	88	2.33 %	86
S50Z22	Dec 2022	965.20	959.20	6 0.63 %	464,994	-1.83 %	473,679	-2.11 %	483,908	-0.74 %	487,528	-0.49 %	489,930
S50H23	Mar 2023	959.20	953.50	5.7 0.6 %	54,896	4.78 %	52,391	0.55 %	52,105	2.02 %	51,075	0.27 %	50,937
S50M23	Jun 2023	954.80	949.30	5.5 0.58 %	10,566	-10.41 %	11,794	9.46 %	10,775	2.56 %	10,506	-2.37 %	10,761
S50U23	Sep 2023	948.30	942.10	6.2 0.66 %	7,257	1.78 %	7,130	2.47 %	6,958	24.90 %	5,571	3.47 %	5,384

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Oct-22	21-Oct-22	Change	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22
TTBZ22	Dec 2022	14,376	1.31	1.28	0.03 2.34 %	38,313	3.11 %	37,157	-32.20 %	54,806	0.00 %	54,807	10.02 %	49,815
WHAZ22	Dec 2022	8,390	3.74	3.59	0.15 4.18 %	7,296	-25.09 %	9,740	-0.09 %	9,749	-9.71 %	10,797	11.72 %	9,664
WHAH23	Mar 2023	7,506	3.73	3.58	0.15 4.19 %	6,167	-19.56 %	7,667	15.00 %	6,667	0.12 %	6,659	-20.30 %	8,355
BANPUZ22	Dec 2022	5,492	12.55	12.72	-0.17 -1.34 %	63,629	1.83 %	62,486	-0.02 %	62,496	0.01 %	62,492	5.92 %	58,998
CPFZ22	Dec 2022	4,290	25.19	25.21	-0.02 -0.08 %	15,202	-22.01 %	19,492	2.63 %	18,992	-16.64 %	22,783	0.45 %	22,681
GUNKULZ22	Dec 2022	4,024	5.02	4.99	0.03 0.60 %	179,825	0.00 %	179,829	0.01 %	179,804	3.11 %	174,377	-0.28 %	174,872
KTBH23	Mar 2023	3,210	17.55	17.18	0.37 2.15 %	7,866	-23.37 %	10,265	-0.96 %	10,365	-5.38 %	10,954	0.12 %	10,941
TUH23	Mar 2023	3,203	18.76	18.58	0.18 0.97 %	3,932	248.27 %	1,129	9.93 %	1,027	2.19 %	1,005	11.05 %	905
TTBH23	Mar 2023	3,044	1.30	1.29	0.01 0.78 %	13,600	-18.05 %	16,595	13.83 %	14,579	-3.32 %	15,079	30.45 %	11,559
EAZ22	Dec 2022	2,760	96.05	94.47	1.58 1.67 %	27,796	4.28 %	26,654	1.62 %	26,228	0.67 %	26,054	-0.39 %	26,156

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	(+/-)	18-Oct-22	25-Oct-22	21-Oct-22	Change
BLANDZ22	Dec 2022	7	190,593	0.00 %	190,593	0.01 %	190,573	0.00 %	190,573	0.01 %	190,552	1.00	1.00	0 0 %
GUNKULZ22	Dec 2022	4,024	179,825	0.00 %	179,829	0.01 %	179,804	3.11 %	174,377	-0.28 %	174,872	5.02	4.99	0.03 0.6 %
JASZ22	Dec 2022	17	130,635	0.01 %	130,623	-2.60 %	134,109	0.40 %	133,569	-2.49 %	136,982	2.37	2.40	-0.03 -1.3 %
SIRIZ22	Dec 2022	1,229	107,249	1.14 %	106,037	-8.69 %	116,133	-5.98 %	123,520	5.21 %	117,406	1.28	1.27	0.01 0.79 %
JASH23	Mar 2023	4	97,150	0.00 %	97,146	0.00 %	97,145	0.00 %	97,145	0.52 %	96,645	2.41	2.48	-0.07 -2.8 %
SIRIH23	Mar 2023	3	96,490	0.00 %	96,488	4.89 %	91,988	-2.11 %	93,974	-1.05 %	94,974	1.24	1.23	0.01 0.81 %
SUPERZ22	Dec 2022	52	77,973	0.06 %	77,923	1.31 %	76,912	-0.03 %	76,936	-1.28 %	77,930	0.72	0.75	-0.03 -4 %
SIRIM23	Jun 2023	2,502	75,939	3.41 %	73,437	3.53 %	70,935	3.66 %	68,433	8.74 %	62,932	1.31	1.29	0.02 1.55 %
BANPUZ22	Dec 2022	5,492	63,629	1.83 %	62,486	-0.02 %	62,496	0.01 %	62,492	5.92 %	58,998	12.55	12.72	-0.2 -1.3 %
SUPERM23	Jun 2023	5	59,067	0.01 %	59,062	0.00 %	59,061	-1.66 %	60,061	0.01 %	60,056	0.72	0.75	-0.03 -4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	666.00	40.00	6.39
TPIPL	1.76	0.10	6.02
ICHI	10.50	0.55	5.53
WHA	3.74	0.16	4.47
TTW	8.70	0.30	3.57
TTB	1.33	0.04	3.10
OSP	26.25	0.75	2.94
KTB	17.70	0.50	2.91
AWC	6.00	0.15	2.56
SIRI	1.28	0.03	2.40

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.80	-0.60	-4.17
KBANK	141.50	-4.50	-3.08
COM7	30.75	-0.75	-2.38
TQM	34.75	-0.75	-2.11
AAV	2.98	-0.06	-1.97
TOP	51.75	-1.00	-1.90
THCOM	11.40	-0.20	-1.72
CHG	3.44	-0.06	-1.71
DTAC	45.25	-0.75	-1.63
BANPU	12.40	-0.20	-1.59

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
25/10/2022	83,605	65,432	18,173	35,291	38,722	-3,431	72,350	87,092	-14,742	191,246	538,010

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/10/2022	45,255	38,855	6,400	4,888	3,630	1,258	35,491	43,149	-7,658	85,634	44,298

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/10/2022	0	0	0	51,773	55,253	-3,480	74,906	71,426	3,480	126,679	184,081