

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Oct-22	25-Oct-22	Change	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22
S50V22	Oct 2022	966.20	966.70	-0.5 -0.05 %	161	-23.70 %	211	-16.27 %	252	-0.79 %	254	-0.39 %	255
S50X22	Nov 2022	967.30	966.20	1.1 0.11 %	86	0.00 %	86	7.50 %	80	-11.11 %	90	2.27 %	88
S50Z22	Dec 2022	965.80	965.20	0.6 0.06 %	464,109	-0.19 %	464,994	-1.83 %	473,679	-2.11 %	483,908	-0.74 %	487,528
S50H23	Mar 2023	959.90	959.20	0.7 0.07 %	55,713	1.49 %	54,896	4.78 %	52,391	0.55 %	52,105	2.02 %	51,075
S50M23	Jun 2023	956.00	954.80	1.2 0.13 %	12,114	14.65 %	10,566	-10.41 %	11,794	9.46 %	10,775	2.56 %	10,506
S50U23	Sep 2023	948.90	948.30	0.6 0.06 %	7,503	3.39 %	7,257	1.78 %	7,130	2.47 %	6,958	24.90 %	5,571

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Oct-22	25-Oct-22	Change	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22
TTBZ22	Dec 2022	29,292	1.36	1.31	0.05 3.82 %	21,797	-43.11 %	38,313	3.11 %	37,157	-32.20 %	54,806	0.00 %	54,807
SIRIZ22	Dec 2022	23,463	1.30	1.28	0.02 1.56 %	95,180	-11.25 %	107,249	1.14 %	106,037	-8.69 %	116,133	-5.98 %	123,520
SIRIM23	Jun 2023	18,001	1.30	1.31	-0.01 -0.76 %	93,939	23.70 %	75,939	3.41 %	73,437	3.53 %	70,935	3.66 %	68,433
GUNKULZ22	Dec 2022	17,946	5.30	5.02	0.28 5.58 %	185,079	2.92 %	179,825	0.00 %	179,829	0.01 %	179,804	3.11 %	174,377
SIRIH23	Mar 2023	13,498	1.27	1.24	0.03 2.42 %	92,011	-4.64 %	96,490	0.00 %	96,488	4.89 %	91,988	-2.11 %	93,974
WHAZ22	Dec 2022	8,114	3.73	3.74	-0.01 -0.27 %	7,821	7.20 %	7,296	-25.09 %	9,740	-0.09 %	9,749	-9.71 %	10,797
GUNKULH23	Mar 2023	7,513	5.25	4.99	0.26 5.21 %	38,436	22.28 %	31,434	0.00 %	31,434	0.00 %	31,434	0.00 %	31,434
BCHZ22	Dec 2022	7,094	18.31	17.60	0.71 4.03 %	10,566	-13.89 %	12,270	1.66 %	12,070	-2.39 %	12,366	-0.73 %	12,457
KTBM23	Jun 2023	6,000	17.51	17.60	-0.09 -0.51 %	6,425	-31.83 %	9,425	-4.05 %	9,823	-2.96 %	10,123	-0.96 %	10,221
TRUEZ22	Dec 2022	5,739	4.82	4.92	-0.10 -2.03 %	40,998	-11.41 %	46,280	0.13 %	46,220	-4.97 %	48,635	0.30 %	48,488

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	(+/-)	19-Oct-22	26-Oct-22	25-Oct-22	Change
BLANDZ22	Dec 2022	1,008	191,509	0.48 %	190,593	0.00 %	190,593	0.01 %	190,573	0.00 %	190,573	1.02	1.00	0.02 2 %
GUNKULZ22	Dec 2022	17,946	185,079	2.92 %	179,825	0.00 %	179,829	0.01 %	179,804	3.11 %	174,377	5.30	5.02	0.28 5.58 %
JASZ22	Dec 2022	0	130,635	0.00 %	130,635	0.01 %	130,623	-2.60 %	134,109	0.40 %	133,569	2.37	2.37	0 0 %
JASH23	Mar 2023	0	97,150	0.00 %	97,150	0.00 %	97,146	0.00 %	97,145	0.00 %	97,145	2.37	2.41	-0.04 -1.7 %
SIRIZ22	Dec 2022	23,463	95,180	-11.25 %	107,249	1.14 %	106,037	-8.69 %	116,133	-5.98 %	123,520	1.30	1.28	0.02 1.56 %
SIRIM23	Jun 2023	18,001	93,939	23.70 %	75,939	3.41 %	73,437	3.53 %	70,935	3.66 %	68,433	1.30	1.31	-0.01 -0.8 %
SIRIH23	Mar 2023	13,498	92,011	-4.64 %	96,490	0.00 %	96,488	4.89 %	91,988	-2.11 %	93,974	1.27	1.24	0.03 2.42 %
SUPERZ22	Dec 2022	11	77,976	0.00 %	77,973	0.06 %	77,923	1.31 %	76,912	-0.03 %	76,936	0.72	0.72	0 0 %
BANPUZ22	Dec 2022	4,062	67,674	6.36 %	63,629	1.83 %	62,486	-0.02 %	62,496	0.01 %	62,492	12.55	12.55	0 0 %
SUPERM23	Jun 2023	0	59,067	0.00 %	59,067	0.01 %	59,062	0.00 %	59,061	-1.66 %	60,061	0.72	0.72	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	5.35	0.35	7.00
AP	10.20	0.60	6.25
THCOM	12.00	0.60	5.26
MINT	28.25	1.25	4.63
CENTEL	51.50	2.25	4.57
BCH	18.40	0.80	4.55
TTB	1.38	0.05	3.76
SPALI	21.00	0.70	3.45
BLAND	1.01	0.03	3.06
QH	2.14	0.06	2.88

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	604.00	-62.00	-9.31
OR	24.70	-1.05	-4.08
COM7	29.75	-1.00	-3.25
SCGP	52.25	-1.50	-2.79
KCE	42.00	-1.00	-2.33
TU	18.50	-0.40	-2.12
TRUE	4.84	-0.10	-2.02
BH	228.00	-4.00	-1.72
DTAC	44.50	-0.75	-1.66
MTC	35.00	-0.50	-1.41

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
26/10/2022	83,785	68,832	14,953	36,575	37,614	-1,039	65,029	78,943	-13,914	185,389	539,686

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2022	24,746	21,244	3,502	1,889	1,613	276	21,302	25,080	-3,778	47,937	42,813

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2022	0	0	0	32,527	44,473	-11,946	66,506	54,560	11,946	99,033	188,005