

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Oct-22	26-Oct-22	Change	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22
S50V22	Oct 2022	974.60	966.20	8.4 0.87 %	151	-6.21 %	161	-23.70 %	211	-16.27 %	252	-0.79 %	254
S50X22	Nov 2022	975.00	967.30	7.7 0.8 %	85	-1.16 %	86	0.00 %	86	7.50 %	80	-11.11 %	90
S50Z22	Dec 2022	973.60	965.80	7.8 0.81 %	467,666	0.77 %	464,109	-0.19 %	464,994	-1.83 %	473,679	-2.11 %	483,908
S50H23	Mar 2023	967.60	959.90	7.7 0.8 %	54,873	-1.51 %	55,713	1.49 %	54,896	4.78 %	52,391	0.55 %	52,105
S50M23	Jun 2023	963.30	956.00	7.3 0.76 %	11,605	-4.20 %	12,114	14.65 %	10,566	-10.41 %	11,794	9.46 %	10,775
S50U23	Sep 2023	956.80	948.90	7.9 0.83 %	8,034	7.08 %	7,503	3.39 %	7,257	1.78 %	7,130	2.47 %	6,958

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Oct-22	26-Oct-22	Change	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22
TTBZ22	Dec 2022	19,798	1.34	1.36	-0.02 -1.47 %	31,773	45.77 %	21,797	-43.11 %	38,313	3.11 %	37,157	-32.20 %	54,806
GUNKULZ22	Dec 2022	15,056	5.38	5.30	0.08 1.51 %	198,067	7.02 %	185,079	2.92 %	179,825	0.00 %	179,829	0.01 %	179,804
SIRIH23	Mar 2023	14,546	1.28	1.27	0.01 0.79 %	103,514	12.50 %	92,011	-4.64 %	96,490	0.00 %	96,488	4.89 %	91,988
SIRIZ22	Dec 2022	11,930	1.31	1.30	0.01 0.77 %	89,290	-6.19 %	95,180	-11.25 %	107,249	1.14 %	106,037	-8.69 %	116,133
WHAZ22	Dec 2022	10,534	3.84	3.73	0.11 2.95 %	9,007	15.16 %	7,821	7.20 %	7,296	-25.09 %	9,740	-0.09 %	9,749
KTBM23	Jun 2023	7,600	17.44	17.51	-0.07 -0.40 %	5,025	-21.79 %	6,425	-31.83 %	9,425	-4.05 %	9,823	-2.96 %	10,123
AAVZ22	Dec 2022	7,173	3.15	3.01	0.14 4.65 %	10,193	-39.65 %	16,889	0.67 %	16,776	7.26 %	15,640	-3.10 %	16,141
BANPUZ22	Dec 2022	6,923	12.55	12.55	0.00 0.00 %	61,707	-8.82 %	67,674	6.36 %	63,629	1.83 %	62,486	-0.02 %	62,496
LHZ22	Dec 2022	6,022	9.28	9.15	0.13 1.42 %	2,872	-0.38 %	2,883	-25.79 %	3,885	37.09 %	2,834	0.00 %	2,834
SIRIM23	Jun 2023	5,011	1.31	1.30	0.01 0.77 %	98,949	5.33 %	93,939	23.70 %	75,939	3.41 %	73,437	3.53 %	70,935

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	(+/-)	20-Oct-22	27-Oct-22	26-Oct-22	Change
GUNKULZ22	Dec 2022	15,056	198,067	7.02 %	185,079	2.92 %	179,825	0.00 %	179,829	0.01 %	179,804	5.38	5.30	0.08 1.51 %
BLANDZ22	Dec 2022	1,613	193,112	0.84 %	191,509	0.48 %	190,593	0.00 %	190,593	0.01 %	190,573	1.02	1.02	0 0 %
JASZ22	Dec 2022	4,065	128,634	-1.53 %	130,635	0.00 %	130,635	0.01 %	130,623	-2.60 %	134,109	2.45	2.37	0.08 3.38 %
SIRIH23	Mar 2023	14,546	103,514	12.50 %	92,011	-4.64 %	96,490	0.00 %	96,488	4.89 %	91,988	1.28	1.27	0.01 0.79 %
SIRIM23	Jun 2023	5,011	98,949	5.33 %	93,939	23.70 %	75,939	3.41 %	73,437	3.53 %	70,935	1.31	1.30	0.01 0.77 %
SIRIZ22	Dec 2022	11,930	89,290	-6.19 %	95,180	-11.25 %	107,249	1.14 %	106,037	-8.69 %	116,133	1.31	1.30	0.01 0.77 %
SUPERZ22	Dec 2022	4	77,980	0.01 %	77,976	0.00 %	77,973	0.06 %	77,923	1.31 %	76,912	0.71	0.72	-0.01 -1.4 %
BANPUZ22	Dec 2022	6,923	61,707	-8.82 %	67,674	6.36 %	63,629	1.83 %	62,486	-0.02 %	62,496	12.55	12.55	0 0 %
SUPERM23	Jun 2023	0	59,067	0.00 %	59,067	0.00 %	59,067	0.01 %	59,062	0.00 %	59,061	0.71	0.72	-0.01 -1.4 %
TRUEZ22	Dec 2022	1,626	42,590	3.88 %	40,998	-11.41 %	46,280	0.13 %	46,220	-4.97 %	48,635	4.92	4.82	0.1 2.07 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	3.18	0.20	6.71
MTC	36.50	1.50	4.29
WHAUP	4.08	0.16	4.08
BGRIM	33.75	1.25	3.85
WHA	3.86	0.12	3.21
SAWAD	41.00	1.25	3.14
OSP	27.00	0.75	2.86
HMPRO	14.50	0.40	2.84
THANI	4.46	0.12	2.76
CRC	41.50	1.00	2.47

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	558.00	-46.00	-7.62
THCOM	11.60	-0.40	-3.33
OR	24.10	-0.60	-2.43
PTG	13.60	-0.30	-2.16
GFPT	15.10	-0.30	-1.95
TPIPL	1.76	-0.03	-1.68
TTB	1.36	-0.02	-1.45
BLAND	1.00	-0.01	-0.99
ORI	10.30	-0.10	-0.96
SCC	323.00	-3.00	-0.92

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
27/10/2022	106,996	77,607	29,389	42,984	45,202	-2,218	85,472	112,643	-27,171	235,452	542,414

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/10/2022	12,635	16,582	-3,947	1,448	1,647	-199	18,240	14,094	4,146	32,323	44,333

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/10/2022	0	0	0	29,050	26,115	2,935	33,185	36,120	-2,935	62,235	197,643