

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Oct-22	28-Oct-22	Change	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22
S50X22	Nov 2022	980.50	977.70	2.8 0.29 %	89	-3.26 %	92	8.24 %	85	-1.16 %	86	0.00 %	86
S50Z22	Dec 2022	979.10	977.10	2 0.2 %	451,077	0.80 %	447,517	-4.31 %	467,666	0.77 %	464,109	-0.19 %	464,994
S50F23	Jan 2023	981.50	976.00	5.5 0.56 %	30	650.00 %	4	0.00 %	0	0.00 %	0	0.00 %	0
S50H23	Mar 2023	972.90	970.60	2.3 0.24 %	51,107	-4.33 %	53,422	-2.64 %	54,873	-1.51 %	55,713	1.49 %	54,896
S50M23	Jun 2023	968.70	966.00	2.7 0.28 %	13,097	8.09 %	12,117	4.41 %	11,605	-4.20 %	12,114	14.65 %	10,566
S50U23	Sep 2023	962.90	960.40	2.5 0.26 %	8,429	2.56 %	8,219	2.30 %	8,034	7.08 %	7,503	3.39 %	7,257

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Oct-22	28-Oct-22	Change	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22
GUNKULZ22	Dec 2022	21,947	5.15	5.25	-0.10 -1.90 %	198,615	-2.56 %	203,840	2.91 %	198,067	7.02 %	185,079	2.92 %	179,825
SIRIM23	Jun 2023	19,400	1.28	1.33	-0.05 -3.76 %	115,357	6.85 %	107,957	9.10 %	98,949	5.33 %	93,939	23.70 %	75,939
SIRIZ22	Dec 2022	16,657	1.30	1.29	0.01 0.78 %	86,625	-0.67 %	87,208	-2.33 %	89,290	-6.19 %	95,180	-11.25 %	107,249
SIRIH23	Mar 2023	15,001	1.29	1.28	0.01 0.78 %	97,509	5.41 %	92,508	-10.63 %	103,514	12.50 %	92,011	-4.64 %	96,490
JASZ22	Dec 2022	11,006	2.45	2.40	0.05 2.08 %	124,656	-3.11 %	128,662	0.02 %	128,634	-1.53 %	130,635	0.00 %	130,635
AAVH23	Mar 2023	6,994	3.19	3.18	0.01 0.31 %	10,520	-36.23 %	16,498	29.28 %	12,761	-16.88 %	15,353	0.01 %	15,351
BANPUZ22	Dec 2022	5,753	12.60	12.40	0.20 1.61 %	65,123	1.73 %	64,014	3.74 %	61,707	-8.82 %	67,674	6.36 %	63,629
JASH23	Mar 2023	5,001	2.45	2.42	0.03 1.24 %	102,183	5.15 %	97,182	0.03 %	97,151	0.00 %	97,150	0.00 %	97,150
THANIZ22	Dec 2022	4,575	4.46	4.40	0.06 1.36 %	8,011	-23.24 %	10,436	22.62 %	8,511	-29.14 %	12,011	26.29 %	9,511
CPALLM23	Jun 2023	4,054	59.81	60.06	-0.25 -0.42 %	1,274	-76.09 %	5,328	0.02 %	5,327	-3.02 %	5,493	0.29 %	5,477

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	31-Oct-22	28-Oct-22	Change
GUNKULZ22	Dec 2022	21,947	198,615	-2.56 %	203,840	2.91 %	198,067	7.02 %	185,079	2.92 %	179,825	5.15	5.25	-0.1 -1.9 %
BLANDZ22	Dec 2022	47	193,156	0.02 %	193,114	0.00 %	193,112	0.84 %	191,509	0.48 %	190,593	1.02	1.02	0 0 %
JASZ22	Dec 2022	11,006	124,656	-3.11 %	128,662	0.02 %	128,634	-1.53 %	130,635	0.00 %	130,635	2.45	2.40	0.05 2.08 %
SIRIM23	Jun 2023	19,400	115,357	6.85 %	107,957	9.10 %	98,949	5.33 %	93,939	23.70 %	75,939	1.28	1.33	-0.05 -3.8 %
JASH23	Mar 2023	5,001	102,183	5.15 %	97,182	0.03 %	97,151	0.00 %	97,150	0.00 %	97,150	2.45	2.42	0.03 1.24 %
SIRIH23	Mar 2023	15,001	97,509	5.41 %	92,508	-10.63 %	103,514	12.50 %	92,011	-4.64 %	96,490	1.29	1.28	0.01 0.78 %
SIRIZ22	Dec 2022	16,657	86,625	-0.67 %	87,208	-2.33 %	89,290	-6.19 %	95,180	-11.25 %	107,249	1.30	1.29	0.01 0.78 %
SUPERZ22	Dec 2022	1,004	77,040	-1.28 %	78,037	0.07 %	77,980	0.01 %	77,976	0.00 %	77,973	0.71	0.71	0 0 %
BANPUZ22	Dec 2022	5,753	65,123	1.73 %	64,014	3.74 %	61,707	-8.82 %	67,674	6.36 %	63,629	12.60	12.40	0.2 1.61 %
TRUEZ22	Dec 2022	2,735	41,465	-3.00 %	42,747	0.37 %	42,590	3.88 %	40,998	-11.41 %	46,280	4.94	4.89	0.05 1.02 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	18.80	0.60	3.30
TOP	54.50	1.50	2.83
STA	19.20	0.50	2.67
AWC	6.10	0.15	2.52
KBANK	146.00	3.50	2.46
PTTGC	43.50	1.00	2.35
PTG	13.90	0.30	2.21
ICHI	10.60	0.20	1.92
QH	2.16	0.04	1.89
KCE	42.00	0.75	1.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.10	-0.80	-5.76
TTA	7.50	-0.25	-3.23
GUNKUL	5.15	-0.15	-2.83
DELTA	580.00	-14.00	-2.36
TU	18.00	-0.40	-2.17
GFPT	14.70	-0.30	-2.00
AP	9.80	-0.20	-2.00
EA	96.50	-1.25	-1.28
GPSC	62.00	-0.75	-1.20
AMATA	19.50	-0.20	-1.02

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
31/10/2022	85,696	81,899	3,797	42,198	42,095	103	80,136	84,036	-3,900	208,030	523,829

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/10/2022	21,162	23,610	-2,448	2,313	2,817	-504	26,025	23,073	2,952	49,500	44,804

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/10/2022	0	0	0	23,315	21,150	2,165	45,163	47,328	-2,165	68,478	192,323