

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Nov-22	31-Oct-22	Change	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22
S50X22	Nov 2022	992.70	980.50	12.2 1.24 %	88	-1.12 %	89	-3.26 %	92	8.24 %	85	-1.16 %	86
S50Z22	Dec 2022	992.10	979.10	13 1.33 %	425,012	-5.78 %	451,077	0.80 %	447,517	-4.31 %	467,666	0.77 %	464,109
S50F23	Jan 2023	989.20	981.50	7.7 0.78 %	25	-16.67 %	30	650.00 %	4	0.00 %	0	0.00 %	0
S50H23	Mar 2023	985.80	972.90	12.9 1.33 %	51,308	0.39 %	51,107	-4.33 %	53,422	-2.64 %	54,873	-1.51 %	55,713
S50M23	Jun 2023	981.20	968.70	12.5 1.29 %	12,836	-1.99 %	13,097	8.09 %	12,117	4.41 %	11,605	-4.20 %	12,114
S50U23	Sep 2023	975.60	962.90	12.7 1.32 %	9,337	10.77 %	8,429	2.56 %	8,219	2.30 %	8,034	7.08 %	7,503

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Nov-22	31-Oct-22	Change	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22
SIRIZ22	Dec 2022	15,041	1.34	1.30	0.04 3.08 %	79,629	-8.08 %	86,625	-0.67 %	87,208	-2.33 %	89,290	-6.19 %	95,180
BCHM23	Jun 2023	8,651	18.45	18.40	0.05 0.27 %	19,667	-30.55 %	28,318	0.00 %	28,318	0.00 %	28,317	0.00 %	28,316
CHGZ22	Dec 2022	8,000	3.52	3.52	0.00 0.00 %	5,041	-28.41 %	7,041	0.00 %	7,041	0.01 %	7,040	-12.44 %	8,040
SIRIH23	Mar 2023	6,524	1.31	1.29	0.02 1.55 %	96,011	-1.54 %	97,509	5.41 %	92,508	-10.63 %	103,514	12.50 %	92,011
JASH23	Mar 2023	5,501	2.50	2.45	0.05 2.04 %	107,683	5.38 %	102,183	5.15 %	97,182	0.03 %	97,151	0.00 %	97,150
TTBZ22	Dec 2022	5,207	1.34	1.33	0.01 0.75 %	23,700	-15.74 %	28,128	-6.97 %	30,236	-4.84 %	31,773	45.77 %	21,797
WHAZ22	Dec 2022	4,918	3.82	3.90	-0.08 -2.05 %	11,190	16.37 %	9,616	0.19 %	9,598	6.56 %	9,007	15.16 %	7,821
AAVH23	Mar 2023	4,205	3.24	3.19	0.05 1.57 %	7,321	-30.41 %	10,520	-36.23 %	16,498	29.28 %	12,761	-16.88 %	15,353
TTBM23	Jun 2023	4,012	1.35	1.32	0.03 2.27 %	1,177	-45.71 %	2,168	0.00 %	2,168	0.23 %	2,163	0.00 %	2,163
KTBU23	Sep 2023	4,003	17.41	17.05	0.36 2.11 %	2,032	906.90 %	29	31.82 %	22	0.00 %	22	15.79 %	19

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	01-Nov-22	31-Oct-22	Change
GUNKULZ22	Dec 2022	2,321	197,396	-0.61 %	198,615	-2.56 %	203,840	2.91 %	198,067	7.02 %	185,079	5.30	5.15	0.15 2.91 %
BLANDZ22	Dec 2022	514	193,666	0.26 %	193,156	0.02 %	193,114	0.00 %	193,112	0.84 %	191,509	1.02	1.02	0 0 %
JASZ22	Dec 2022	1,194	125,482	0.66 %	124,656	-3.11 %	128,662	0.02 %	128,634	-1.53 %	130,635	2.46	2.45	0.01 0.41 %
SIRIM23	Jun 2023	3,001	116,358	0.87 %	115,357	6.85 %	107,957	9.10 %	98,949	5.33 %	93,939	1.32	1.28	0.04 3.12 %
JASH23	Mar 2023	5,501	107,683	5.38 %	102,183	5.15 %	97,182	0.03 %	97,151	0.00 %	97,150	2.50	2.45	0.05 2.04 %
SIRIH23	Mar 2023	6,524	96,011	-1.54 %	97,509	5.41 %	92,508	-10.63 %	103,514	12.50 %	92,011	1.31	1.29	0.02 1.55 %
SIRIZ22	Dec 2022	15,041	79,629	-8.08 %	86,625	-0.67 %	87,208	-2.33 %	89,290	-6.19 %	95,180	1.34	1.30	0.04 3.08 %
SUPERZ22	Dec 2022	50	77,087	0.06 %	77,040	-1.28 %	78,037	0.07 %	77,980	0.01 %	77,976	0.72	0.71	0.01 1.41 %
BANPUZ22	Dec 2022	2,474	62,742	-3.66 %	65,123	1.73 %	64,014	3.74 %	61,707	-8.82 %	67,674	12.66	12.60	0.06 0.48 %
SUPERM23	Jun 2023	1,000	60,067	1.69 %	59,067	0.00 %	59,067	0.00 %	59,067	0.00 %	59,067	0.72	0.71	0.01 1.41 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.90	0.80	6.11
GPSC	65.75	3.75	6.05
HANA	36.50	1.75	5.04
EPG	10.70	0.50	4.90
KCE	44.00	2.00	4.76
DELTA	604.00	24.00	4.14
SCC	337.00	13.00	4.01
TTA	7.75	0.25	3.33
JAS	2.50	0.08	3.31
COM7	31.25	1.00	3.31

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	3.84	-0.10	-2.54
BJC	33.50	-0.75	-2.19
BEM	9.25	-0.15	-1.60
DTAC	44.50	-0.50	-1.11
BLAND	1.00	-0.01	-0.99
QH	2.14	-0.02	-0.93
M	57.75	-0.50	-0.86
KKP	72.50	-0.50	-0.68
CRC	41.75	-0.25	-0.60
SPALI	20.90	-0.10	-0.48

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
01/11/2022	123,280	90,538	32,742	52,665	60,013	-7,348	106,879	132,273	-25,394	282,824	498,606

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2022	15,873	15,719	154	1,942	1,552	390	17,987	18,531	-544	35,802	44,541

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2022	0	0	0	19,506	21,525	-2,019	34,947	32,928	2,019	54,453	189,928