

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Nov-22	01-Nov-22	Change	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22
S50X22	Nov 2022	993.30	992.70	0.6 0.06 %	87	-1.14 %	88	-1.12 %	89	-3.26 %	92	8.24 %	85
S50Z22	Dec 2022	991.10	992.10	-1 -0.1 %	413,448	-2.72 %	425,012	-5.78 %	451,077	0.80 %	447,517	-4.31 %	467,666
S50F23	Jan 2023	989.50	989.20	0.3 0.03 %	39	56.00 %	25	-16.67 %	30	650.00 %	4	0.00 %	0
S50H23	Mar 2023	984.80	985.80	-1 -0.1 %	51,527	0.43 %	51,308	0.39 %	51,107	-4.33 %	53,422	-2.64 %	54,873
S50M23	Jun 2023	980.20	981.20	-1 -0.1 %	13,494	5.13 %	12,836	-1.99 %	13,097	8.09 %	12,117	4.41 %	11,605
S50U23	Sep 2023	974.80	975.60	-0.8 -0.08 %	9,824	5.22 %	9,337	10.77 %	8,429	2.56 %	8,219	2.30 %	8,034

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Nov-22	01-Nov-22	Change	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22
KTCH23	Mar 2023	8,600	57.45	58.35	-0.90 -1.54 %	6,682	297.27 %	1,682	0.00 %	1,682	0.00 %	1,682	1.20 %	1,662
APM23	Jun 2023	5,082	9.78	9.75	0.03 0.31 %	25,432	24.97 %	20,350	2.52 %	19,850	7.30 %	18,500	2.78 %	18,000
SIRIZ22	Dec 2022	4,639	1.33	1.34	-0.01 -0.75 %	84,248	5.80 %	79,629	-8.08 %	86,625	-0.67 %	87,208	-2.33 %	89,290
IRPCH23	Mar 2023	4,555	3.14	3.16	-0.02 -0.63 %	6,589	61.57 %	4,078	-32.65 %	6,055	20.31 %	5,033	0.00 %	5,033
GUNKULZ22	Dec 2022	4,091	5.15	5.30	-0.15 -2.83 %	197,479	0.04 %	197,396	-0.61 %	198,615	-2.56 %	203,840	2.91 %	198,067
BTSZ22	Dec 2022	4,002	8.35	8.35	0.00 0.00 %	23,917	-7.72 %	25,918	-0.01 %	25,921	-0.02 %	25,926	-7.21 %	27,941
WHAZ22	Dec 2022	3,296	3.88	3.82	0.06 1.57 %	9,555	-14.61 %	11,190	16.37 %	9,616	0.19 %	9,598	6.56 %	9,007
BLANDZ22	Dec 2022	2,755	1.03	1.02	0.01 0.98 %	196,285	1.35 %	193,666	0.26 %	193,156	0.02 %	193,114	0.00 %	193,112
TUZ22	Dec 2022	2,721	18.22	18.15	0.07 0.39 %	9,785	16.70 %	8,385	6.45 %	7,877	22.58 %	6,426	-8.51 %	7,024
MTCZ22	Dec 2022	2,267	36.90	37.40	-0.50 -1.34 %	8,611	2.29 %	8,418	28.70 %	6,541	3.43 %	6,324	-2.24 %	6,469

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	(+/-)	27-Oct-22	02-Nov-22	01-Nov-22	Change
GUNKULZ22	Dec 2022	4,091	197,479	0.04 %	197,396	-0.61 %	198,615	-2.56 %	203,840	2.91 %	198,067	5.15	5.30	-0.2 -2.8 %
BLANDZ22	Dec 2022	2,755	196,285	1.35 %	193,666	0.26 %	193,156	0.02 %	193,114	0.00 %	193,112	1.03	1.02	0.01 0.98 %
JASZ22	Dec 2022	5	125,479	0.00 %	125,482	0.66 %	124,656	-3.11 %	128,662	0.02 %	128,634	2.50	2.46	0.04 1.63 %
SIRIM23	Jun 2023	0	116,358	0.00 %	116,358	0.87 %	115,357	6.85 %	107,957	9.10 %	98,949	1.31	1.32	-0.01 -0.8 %
JASH23	Mar 2023	2	107,682	0.00 %	107,683	5.38 %	102,183	5.15 %	97,182	0.03 %	97,151	2.50	2.50	0 0 %
SIRIH23	Mar 2023	2,000	98,011	2.08 %	96,011	-1.54 %	97,509	5.41 %	92,508	-10.63 %	103,514	1.32	1.31	0.01 0.76 %
SIRIZ22	Dec 2022	4,639	84,248	5.80 %	79,629	-8.08 %	86,625	-0.67 %	87,208	-2.33 %	89,290	1.33	1.34	-0.01 -0.8 %
SUPERZ22	Dec 2022	54	77,137	0.06 %	77,087	0.06 %	77,040	-1.28 %	78,037	0.07 %	77,980	0.72	0.72	0 0 %
BANPUZ22	Dec 2022	1,132	63,653	1.45 %	62,742	-3.66 %	65,123	1.73 %	64,014	3.74 %	61,707	12.60	12.66	-0.06 -0.5 %
SUPERM23	Jun 2023	0	60,067	0.00 %	60,067	1.69 %	59,067	0.00 %	59,067	0.00 %	59,067	0.72	0.72	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	32.25	1.25	4.03
SCGP	55.25	1.75	3.27
SPALI	21.30	0.40	1.91
BDMS	30.00	0.50	1.69
PTTGC	45.00	0.75	1.69
MAJOR	18.60	0.30	1.64
BEM	9.40	0.15	1.62
BEAUTY	1.34	0.02	1.52
KKP	73.50	1.00	1.38
PLANB	7.35	0.10	1.38

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENDEL	49.75	-1.50	-2.93
EPG	10.40	-0.30	-2.80
TOA	30.50	-0.75	-2.40
GFPT	14.40	-0.30	-2.04
GUNKUL	5.15	-0.10	-1.90
KEX	17.70	-0.30	-1.67
PTG	14.00	-0.20	-1.41
INTUCH	71.75	-1.00	-1.37
TASCO	17.00	-0.20	-1.16
BCPG	9.65	-0.10	-1.03

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
02/11/2022	99,146	94,747	4,399	41,655	40,834	821	84,935	90,155	-5,220	225,736	488,419

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/11/2022	17,066	17,120	-54	3,106	2,031	1,075	16,546	17,567	-1,021	36,718	43,661

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/11/2022	0	0	0	25,384	40,793	-15,409	53,624	38,215	15,409	79,008	192,081