

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Nov-22	03-Nov-22	Change	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22
S50X22	Nov 2022	988.80	992.40	-3.6 -0.36 %	83	-4.60 %	87	0.00 %	87	-1.14 %	88	-1.12 %	89
S50Z22	Dec 2022	985.90	988.70	-2.8 -0.28 %	420,744	-1.46 %	426,978	3.27 %	413,448	-2.72 %	425,012	-5.78 %	451,077
S50F23	Jan 2023	986.00	989.00	-3 -0.3 %	58	31.82 %	44	12.82 %	39	56.00 %	25	-16.67 %	30
S50H23	Mar 2023	979.30	982.40	-3.1 -0.32 %	52,282	0.97 %	51,780	0.49 %	51,527	0.43 %	51,308	0.39 %	51,107
S50M23	Jun 2023	975.30	978.00	-2.7 -0.28 %	14,543	5.88 %	13,735	1.79 %	13,494	5.13 %	12,836	-1.99 %	13,097
S50U23	Sep 2023	969.50	972.50	-3 -0.31 %	10,115	2.30 %	9,888	0.65 %	9,824	5.22 %	9,337	10.77 %	8,429

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Nov-22	03-Nov-22	Change	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22
WHAU23	Sep 2023	14,000	3.85	3.84	0.01 0.26%	8,002	698.60 %	1,002	100.00 %	2	0.00 %	2	0.00 %	2
PLANBZ22	Dec 2022	5,148	7.51	7.20	0.31 4.31%	32,339	-11.27 %	36,446	1.39 %	35,946	1.73 %	35,335	-6.66 %	37,857
GUNKULZ22	Dec 2022	4,542	5.22	5.16	0.06 1.16%	201,534	1.79 %	197,994	0.26 %	197,479	0.04 %	197,396	-0.61 %	198,615
BANPUZ22	Dec 2022	4,138	12.98	12.68	0.30 2.37%	65,199	0.32 %	64,991	2.10 %	63,653	1.45 %	62,742	-3.66 %	65,123
JASH23	Mar 2023	4,071	2.47	2.43	0.04 1.65%	99,684	-0.07 %	99,755	-7.36 %	107,682	0.00 %	107,683	5.38 %	102,183
APM23	Jun 2023	4,000	10.06	10.02	0.04 0.40%	36,350	12.36 %	32,350	27.20 %	25,432	24.97 %	20,350	2.52 %	19,850
KTBU23	Sep 2023	4,000	17.43	17.50	-0.07 -0.40%	32	-98.43 %	2,032	0.00 %	2,032	0.00 %	2,032	106.90 %	29
TTBZ22	Dec 2022	2,571	1.37	1.36	0.01 0.74%	27,305	10.19 %	24,781	4.71 %	23,667	-0.14 %	23,700	-15.74 %	28,128
VGIH23	Mar 2023	2,503	3.92	3.75	0.17 4.53%	12,804	24.30 %	10,301	0.10 %	10,291	17.73 %	8,741	29.67 %	6,741
BANPUH23	Mar 2023	2,442	13.00	12.70	0.30 2.36%	12,515	7.67 %	11,623	4.48 %	11,125	5.72 %	10,523	1.94 %	10,323

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	04-Nov-22	03-Nov-22	Change
GUNKULZ22	Dec 2022	4,542	201,534	1.79 %	197,994	0.26 %	197,479	0.04 %	197,396	-0.61 %	198,615	5.22	5.16	0.06 1.16 %
BLANDZ22	Dec 2022	502	196,787	-0.25 %	197,285	0.51 %	196,285	1.35 %	193,666	0.26 %	193,156	1.02	1.02	0 0 %
JASZ22	Dec 2022	1,019	126,474	0.80 %	125,465	-0.01 %	125,479	0.00 %	125,482	0.66 %	124,656	2.46	2.41	0.05 2.07 %
JASH23	Mar 2023	4,071	99,684	-0.07 %	99,755	-7.36 %	107,682	0.00 %	107,683	5.38 %	102,183	2.47	2.43	0.04 1.65 %
SIRIH23	Mar 2023	6	98,526	0.01 %	98,521	0.52 %	98,011	2.08 %	96,011	-1.54 %	97,509	1.31	1.31	0 0 %
SIRIM23	Jun 2023	4	90,321	0.00 %	90,321	-22.38 %	116,358	0.00 %	116,358	0.87 %	115,357	1.32	1.32	0 0 %
SIRIZ22	Dec 2022	2,111	84,766	2.45 %	82,735	-1.80 %	84,248	5.80 %	79,629	-8.08 %	86,625	1.33	1.33	0 0 %
SUPERZ22	Dec 2022	3	77,195	0.00 %	77,192	0.07 %	77,137	0.06 %	77,087	0.06 %	77,040	0.71	0.72	-0.01 -1.4 %
BANPUZ22	Dec 2022	4,138	65,199	0.32 %	64,991	2.10 %	63,653	1.45 %	62,742	-3.66 %	65,123	12.98	12.68	0.3 2.37 %
SUPERM23	Jun 2023	1,000	61,067	1.66 %	60,067	0.00 %	60,067	0.00 %	60,067	1.69 %	59,067	0.71	0.72	-0.01 -1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	7.70	0.35	4.76
BEC	10.20	0.45	4.62
PSL	14.60	0.60	4.29
VGI	3.90	0.16	4.28
STA	19.90	0.70	3.65
KCE	46.25	1.50	3.35
TOP	57.25	1.75	3.15
BCP	33.50	1.00	3.08
SUPER	0.71	0.02	2.90
SAWAD	42.50	1.00	2.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	70.75	-1.75	-2.41
ADVANC	187.00	-4.50	-2.35
CPN	67.50	-1.25	-1.82
RATCH	40.75	-0.75	-1.81
M	57.75	-1.00	-1.70
TTB	1.37	-0.02	-1.44
KKP	73.00	-1.00	-1.35
LH	9.20	-0.10	-1.08
BEM	9.25	-0.10	-1.07
ICHI	10.50	-0.10	-0.94

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
04/11/2022	114,071	113,023	1,048	60,389	57,711	2,678	113,377	117,103	-3,726	287,837	497,825

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/11/2022	24,917	21,511	3,406	4,573	2,416	2,157	22,589	28,152	-5,563	52,079	45,611

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/11/2022	80	0	80	29,443	42,089	-12,646	71,091	58,525	12,566	100,614	195,989