

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Nov-22	08-Nov-22	Change	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22
S50X22	Nov 2022	989.20	996.00	-6.8 -0.68 %	82	1.23 %	81	-2.41 %	83	0.00 %	83	-4.60 %	87
S50Z22	Dec 2022	988.80	996.60	-7.8 -0.78 %	424,656	-0.81 %	428,132	2.64 %	417,116	-0.86 %	420,744	-1.46 %	426,978
S50F23	Jan 2023	987.00	992.70	-5.7 -0.57 %	84	-6.67 %	90	55.17 %	58	0.00 %	58	31.82 %	44
S50H23	Mar 2023	982.00	989.90	-7.9 -0.8 %	52,780	-2.92 %	54,370	2.49 %	53,049	1.47 %	52,282	0.97 %	51,780
S50M23	Jun 2023	978.40	985.40	-7 -0.71 %	16,779	8.57 %	15,455	1.90 %	15,167	4.29 %	14,543	5.88 %	13,735
S50U23	Sep 2023	972.40	980.00	-7.6 -0.78 %	10,736	1.30 %	10,598	3.30 %	10,259	1.42 %	10,115	2.30 %	9,888

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Nov-22	08-Nov-22	Change	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22
SIRIM23	Jun 2023	16,006	1.34	1.34	0.00 0.00 %	120,322	15.34 %	104,321	0.00 %	104,320	15.50 %	90,321	0.00 %	90,321
SIRIZ22	Dec 2022	9,533	1.35	1.34	0.01 0.75 %	89,609	6.53 %	84,118	3.07 %	81,612	-3.72 %	84,766	2.45 %	82,735
MTCZ22	Dec 2022	4,273	34.91	37.89	-2.98 -7.86 %	13,525	37.41 %	9,843	5.39 %	9,340	9.82 %	8,505	-4.90 %	8,943
ORZ22	Dec 2022	3,227	24.45	24.99	-0.54 -2.16 %	9,272	8.69 %	8,531	86.55 %	4,573	2.21 %	4,474	4.97 %	4,262
OSPZ22	Dec 2022	3,185	26.55	27.25	-0.70 -2.57 %	4,569	-31.30 %	6,651	-3.79 %	6,913	0.14 %	6,903	-1.40 %	7,001
IRPCH23	Mar 2023	3,025	3.10	3.23	-0.13 -4.02 %	6,115	49.36 %	4,094	13.91 %	3,594	-29.46 %	5,095	-8.86 %	5,590
AAVH23	Mar 2023	3,017	3.14	3.18	-0.04 -1.26 %	10,366	24.14 %	8,350	0.00 %	8,350	6.34 %	7,852	0.03 %	7,850
BCHM23	Jun 2023	3,000	18.39	18.38	0.01 0.05 %	16,666	-15.25 %	19,666	0.00 %	19,666	0.00 %	19,666	0.00 %	19,666
STGTZ22	Dec 2022	2,815	10.24	11.40	-1.16 10.18 %	5,290	-18.77 %	6,512	-3.12 %	6,722	-0.19 %	6,735	3.33 %	6,518
AAVZ22	Dec 2022	2,728	3.12	3.17	-0.05 -1.58 %	4,830	-8.42 %	5,274	10.82 %	4,759	16.30 %	4,092	-0.12 %	4,097

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22	09-Nov-22	08-Nov-22	Change
GUNKULZ22	Dec 2022	2,270	206,144	-0.91 %	208,033	0.24 %	207,529	2.97 %	201,534	1.79 %	197,994	5.20	5.25	-0.05 -1 %
BLANDZ22	Dec 2022	94	197,791	-0.01 %	197,801	0.01 %	197,789	0.51 %	196,787	-0.25 %	197,285	1.02	1.02	0 0 %
JASZ22	Dec 2022	1,028	127,469	0.78 %	126,478	0.00 %	126,474	0.00 %	126,474	0.80 %	125,465	2.43	2.44	-0.01 -0.4 %
SIRIM23	Jun 2023	16,006	120,322	15.34 %	104,321	0.00 %	104,320	15.50 %	90,321	0.00 %	90,321	1.34	1.34	0 0 %
SIRIH23	Mar 2023	2,012	101,553	0.01 %	101,547	-0.49 %	102,047	3.57 %	98,526	0.01 %	98,521	1.33	1.33	0 0 %
JASH23	Mar 2023	1	99,685	0.00 %	99,684	0.00 %	99,684	0.00 %	99,684	-0.07 %	99,755	2.48	2.45	0.03 1.22 %
SIRIZ22	Dec 2022	9,533	89,609	6.53 %	84,118	3.07 %	81,612	-3.72 %	84,766	2.45 %	82,735	1.35	1.34	0.01 0.75 %
SUPERZ22	Dec 2022	2	78,211	0.00 %	78,211	0.01 %	78,206	1.31 %	77,195	0.00 %	77,192	0.71	0.71	0 0 %
BANPUZ22	Dec 2022	1,227	64,115	0.19 %	63,993	3.13 %	62,048	-4.83 %	65,199	0.32 %	64,991	12.63	13.00	-0.4 -2.9 %
SUPERM23	Jun 2023	0	61,067	0.00 %	61,067	0.00 %	61,067	0.00 %	61,067	1.66 %	60,067	0.71	0.71	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.40	0.30	2.97
QH	2.22	0.06	2.78
THG	75.75	1.75	2.36
ICHI	10.50	0.20	1.94
SIRI	1.36	0.02	1.49
BGRIM	35.00	0.50	1.45
SPALI	22.00	0.30	1.38
BH	224.00	3.00	1.36
KTB	18.00	0.20	1.12
AP	10.30	0.10	0.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	10.20	-1.30	-11.30
MTC	34.75	-3.00	-7.95
STA	19.00	-1.10	-5.47
KCE	45.00	-2.50	-5.26
IRPC	3.08	-0.16	-4.94
SAWAD	41.75	-1.50	-3.47
HANA	36.50	-1.25	-3.31
PTTGC	47.00	-1.25	-2.59
AWC	5.85	-0.15	-2.50
COM7	29.50	-0.75	-2.48

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
09/11/2022	83,683	103,955	-20,272	54,948	50,554	4,394	134,003	118,125	15,878	272,634	505,117

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/11/2022	33,290	25,938	7,352	4,504	4,220	284	24,000	31,636	-7,636	61,794	43,547

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/11/2022	80	50	30	23,887	39,015	-15,128	83,747	68,649	15,098	107,714	182,554