

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Nov-22	09-Nov-22	Change	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22
S50X22	Nov 2022	988.20	989.20	-1 -0.1 %	78	-4.88 %	82	1.23 %	81	-2.41 %	83	0.00 %	83
S50Z22	Dec 2022	987.80	988.80	-1 -0.1 %	418,752	-1.39 %	424,656	-0.81 %	428,132	2.64 %	417,116	-0.86 %	420,744
S50F23	Jan 2023	984.90	987.00	-2.1 -0.21 %	87	3.57 %	84	-6.67 %	90	55.17 %	58	0.00 %	58
S50H23	Mar 2023	981.30	982.00	-0.7 -0.07 %	53,781	1.90 %	52,780	-2.92 %	54,370	2.49 %	53,049	1.47 %	52,282
S50M23	Jun 2023	977.40	978.40	-1 -0.1 %	16,899	0.72 %	16,779	8.57 %	15,455	1.90 %	15,167	4.29 %	14,543
S50U23	Sep 2023	971.50	972.40	-0.9 -0.09 %	10,852	1.08 %	10,736	1.30 %	10,598	3.30 %	10,259	1.42 %	10,115

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Nov-22	09-Nov-22	Change	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22
ICHIZ22	Dec 2022	5,620	11.15	10.33	0.82 7.94%	12,729	6.56 %	11,945	0.82 %	11,848	0.85 %	11,748	0.86 %	11,648
BCHZ22	Dec 2022	5,032	19.74	18.85	0.89 4.72%	6,767	-36.70 %	10,691	0.95 %	10,590	0.02 %	10,588	-1.82 %	10,784
SIRIZ22	Dec 2022	4,006	1.34	1.35	-0.01 -0.74%	92,611	3.35 %	89,609	6.53 %	84,118	3.07 %	81,612	-3.72 %	84,766
MINTZ22	Dec 2022	3,954	29.85	29.00	0.85 2.93%	11,442	29.92 %	8,807	12.95 %	7,797	8.55 %	7,183	1.66 %	7,066
ICHIM23	Jun 2023	3,600	10.96	10.15	0.81 7.98%	3,700	600.00 %	100	0.00 %	100	0.00 %	100	0.00 %	100
CHGZ22	Dec 2022	3,512	3.66	3.58	0.08 2.23%	5,031	98.93 %	2,529	0.00 %	2,529	0.00 %	2,529	24.64 %	2,029
GULFZ22	Dec 2022	3,058	50.90	51.50	-0.60 -1.17%	9,020	-9.61 %	9,979	-3.97 %	10,392	-0.93 %	10,490	-9.53 %	11,595
BANPUZ22	Dec 2022	3,001	12.67	12.63	0.04 0.32%	65,020	1.41 %	64,115	0.19 %	63,993	3.13 %	62,048	-4.83 %	65,199
AWCZ22	Dec 2022	2,509	5.95	5.89	0.06 1.02%	6,163	0.11 %	6,156	9.13 %	5,641	0.00 %	5,641	0.48 %	5,614
THANIZ22	Dec 2022	2,378	4.27	4.31	-0.04 -0.93%	9,120	-1.68 %	9,276	-10.39 %	10,351	-0.02 %	10,353	5.07 %	9,853

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22	10-Nov-22	09-Nov-22	Change
GUNKULZ22	Dec 2022	76	206,156	0.01 %	206,144	-0.91 %	208,033	0.24 %	207,529	2.97 %	201,534	5.17	5.20	-0.03 -0.6 %
BLANDZ22	Dec 2022	503	198,293	0.25 %	197,791	-0.01 %	197,801	0.01 %	197,789	0.51 %	196,787	1.02	1.02	0 0 %
JASZ22	Dec 2022	48	127,504	0.03 %	127,469	0.78 %	126,478	0.00 %	126,474	0.00 %	126,474	2.41	2.43	-0.02 -0.8 %
SIRIM23	Jun 2023	501	120,823	0.42 %	120,322	15.34 %	104,321	0.00 %	104,320	15.50 %	90,321	1.37	1.34	0.03 2.24 %
SIRIH23	Mar 2023	1,355	102,908	1.33 %	101,553	0.01 %	101,547	-0.49 %	102,047	3.57 %	98,526	1.33	1.33	0 0 %
JASH23	Mar 2023	500	99,185	-0.50 %	99,685	0.00 %	99,684	0.00 %	99,684	0.00 %	99,684	2.42	2.48	-0.06 -2.4 %
SIRIZ22	Dec 2022	4,006	92,611	3.35 %	89,609	6.53 %	84,118	3.07 %	81,612	-3.72 %	84,766	1.34	1.35	-0.01 -0.7 %
SUPERZ22	Dec 2022	22	78,233	0.03 %	78,211	0.00 %	78,211	0.01 %	78,206	1.31 %	77,195	0.71	0.71	0 0 %
BANPUZ22	Dec 2022	3,001	65,020	1.41 %	64,115	0.19 %	63,993	3.13 %	62,048	-4.83 %	65,199	12.67	12.63	0.04 0.32 %
SUPERM23	Jun 2023	0	61,067	0.00 %	61,067	0.00 %	61,067	0.00 %	61,067	0.00 %	61,067	0.71	0.71	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	9.35	2.15	29.86
ICHI	11.20	0.70	6.67
BCH	19.80	1.00	5.32
SPALI	22.90	0.90	4.09
BH	233.00	9.00	4.02
CENTEL	50.00	1.75	3.63
MAJOR	19.40	0.60	3.19
JMT	65.25	2.00	3.16
ERW	4.60	0.14	3.14
CHG	3.70	0.10	2.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	32.00	-2.50	-7.25
TOP	54.50	-2.00	-3.54
STGT	9.85	-0.35	-3.43
BLA	32.50	-0.75	-2.26
PTT	34.25	-0.75	-2.14
GFPT	13.90	-0.30	-2.11
PTTEP	189.50	-3.50	-1.81
INTUCH	71.25	-1.25	-1.72
SPRC	11.70	-0.20	-1.68
KTB	17.70	-0.30	-1.67

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
10/11/2022	88,051	78,141	9,910	40,765	42,949	-2,184	121,344	129,070	-7,726	250,160	500,449

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2022	19,608	19,587	21	2,031	3,150	-1,119	20,636	19,538	1,098	42,275	39,626

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2022	10	0	10	19,580	26,355	-6,775	31,865	25,100	6,765	51,455	180,347