

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Nov-22	07-Nov-22	Change	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22
S50X22	Nov 2022	996.00	993.00	3 0.3 %	81	-2.41 %	83	0.00 %	83	-4.60 %	87	0.00 %	87
S50Z22	Dec 2022	996.60	988.50	8.1 0.82 %	428,132	2.64 %	417,116	-0.86 %	420,744	-1.46 %	426,978	3.27 %	413,448
S50F23	Jan 2023	992.70	984.00	8.7 0.88 %	90	55.17 %	58	0.00 %	58	31.82 %	44	12.82 %	39
S50H23	Mar 2023	989.90	982.10	7.8 0.79 %	54,370	2.49 %	53,049	1.47 %	52,282	0.97 %	51,780	0.49 %	51,527
S50M23	Jun 2023	985.40	978.10	7.3 0.75 %	15,455	1.90 %	15,167	4.29 %	14,543	5.88 %	13,735	1.79 %	13,494
S50U23	Sep 2023	980.00	972.40	7.6 0.78 %	10,598	3.30 %	10,259	1.42 %	10,115	2.30 %	9,888	0.65 %	9,824

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Nov-22	07-Nov-22	Change	08-Nov-22	(+/-)	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22
WHAU23	Sep 2023	7,000	3.79	3.90	-0.11 -2.82%	11,002	57.13 %	7,002	-12.50 %	8,002	398.60 %	1,002	300.00 %	2
ORZ22	Dec 2022	5,422	24.99	24.47	0.52 2.13%	8,531	86.55 %	4,573	2.21 %	4,474	4.97 %	4,262	2.55 %	4,156
GULFZ22	Dec 2022	4,168	51.90	50.60	1.30 2.57%	10,392	-0.93 %	10,490	-9.53 %	11,595	8.99 %	10,639	-1.87 %	10,842
BEMH23	Mar 2023	4,001	9.51	9.26	0.25 2.70%	7,660	0.01 %	7,659	0.08 %	7,653	-6.09 %	8,149	0.06 %	8,144
WHAZ22	Dec 2022	3,825	3.82	3.93	-0.11 -2.80%	9,402	7.26 %	8,766	1.46 %	8,640	-4.95 %	9,090	-4.87 %	9,555
BANPUZ22	Dec 2022	3,465	13.00	13.11	-0.11 -0.84%	63,993	3.13 %	62,048	-4.83 %	65,199	0.32 %	64,991	2.10 %	63,653
THCOMZ22	Dec 2022	3,377	11.49	12.35	-0.86 -6.96%	8,907	20.84 %	7,371	7.45 %	6,860	0.28 %	6,841	-0.01 %	6,842
BANPUH23	Mar 2023	3,103	12.96	13.05	-0.09 -0.69%	13,329	3.12 %	12,926	3.28 %	12,515	7.67 %	11,623	4.48 %	11,125
SIRIZ22	Dec 2022	2,508	1.34	1.35	-0.01 -0.74%	84,118	3.07 %	81,612	-3.72 %	84,766	2.45 %	82,735	-1.80 %	84,248
IRPCM23	Jun 2023	2,502	3.19	3.16	0.03 0.95%	1,558	47.40 %	1,057	0.00 %	1,057	0.00 %	1,057	0.09 %	1,056

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price			
			*08-Nov-22	(+/-)	07-Nov-2	(+/-)	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	08-Nov-22	07-Nov-22	Change	
GUNKULZ22	Dec 2022	506	208,033	0.24 %	207,529	2.97 %	201,534	1.79 %	197,994	0.26 %	197,479	5.25	5.25	0	0 %
BLANDZ22	Dec 2022	12	197,801	0.01 %	197,789	0.51 %	196,787	-0.25 %	197,285	0.51 %	196,285	1.02	1.03	-0.01	-1 %
JASZ22	Dec 2022	7	126,478	0.00 %	126,474	0.00 %	126,474	0.80 %	125,465	-0.01 %	125,479	2.44	2.50	-0.06	-2.4 %
SIRIM23	Jun 2023	1	104,321	0.00 %	104,320	15.50 %	90,321	0.00 %	90,321	-22.38 %	116,358	1.34	1.32	0.02	1.52 %
SIRIH23	Mar 2023	500	101,547	-0.49 %	102,047	3.57 %	98,526	0.01 %	98,521	0.52 %	98,011	1.33	1.32	0.01	0.76 %
JASH23	Mar 2023	0	99,684	0.00 %	99,684	0.00 %	99,684	-0.07 %	99,755	-7.36 %	107,682	2.45	2.51	-0.06	-2.4 %
SIRIZ22	Dec 2022	2,508	84,118	3.07 %	81,612	-3.72 %	84,766	2.45 %	82,735	-1.80 %	84,248	1.34	1.35	-0.01	-0.7 %
SUPERZ22	Dec 2022	6	78,211	0.01 %	78,206	1.31 %	77,195	0.00 %	77,192	0.07 %	77,137	0.71	0.71	0	0 %
BANPUZ22	Dec 2022	3,465	63,993	3.13 %	62,048	-4.83 %	65,199	0.32 %	64,991	2.10 %	63,653	13.00	13.11	-0.1	-0.8 %
SUPERM23	Jun 2023	0	61,067	0.00 %	61,067	0.00 %	61,067	1.66 %	60,067	0.00 %	60,067	0.71	0.71	0	0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	35.00	1.75	5.26
INTUCH	73.25	2.75	3.90
JMT	63.25	2.00	3.27
CBG	95.25	2.75	2.97
GULF	52.00	1.50	2.97
BLA	33.75	0.75	2.27
CPN	68.75	1.50	2.23
OR	24.90	0.50	2.05
OSP	27.25	0.50	1.87
MINT	29.25	0.50	1.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.40	-0.90	-7.32
WHA	3.84	-0.10	-2.54
TU	17.30	-0.40	-2.26
PRM	6.55	-0.15	-2.24
BCP	33.00	-0.75	-2.22
GFPT	14.30	-0.30	-2.05
TOP	57.25	-1.00	-1.72
TPIPL	1.74	-0.03	-1.69
TASCO	17.10	-0.20	-1.16
CKP	5.00	-0.05	-0.99

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
08/11/2022	88,570	63,695	24,875	34,743	37,953	-3,210	90,486	112,151	-21,665	213,799	508,726

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2022	11,656	13,471	-1,815	1,405	2,331	-926	16,462	13,721	2,741	29,523	45,112

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2022	20	0	20	17,204	12,326	4,878	15,433	20,331	-4,898	32,657	194,941