

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Nov-22	02-Nov-22	Change	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22
S50X22	Nov 2022	992.40	993.30	-0.9 -0.09 %	87	0.00 %	87	-1.14 %	88	-1.12 %	89	-3.26 %	92
S50Z22	Dec 2022	988.70	991.10	-2.4 -0.24 %	426,978	3.27 %	413,448	-2.72 %	425,012	-5.78 %	451,077	0.80 %	447,517
S50F23	Jan 2023	989.00	989.50	-0.5 -0.05 %	44	12.82 %	39	56.00 %	25	-16.67 %	30	650.00 %	4
S50H23	Mar 2023	982.40	984.80	-2.4 -0.24 %	51,780	0.49 %	51,527	0.43 %	51,308	0.39 %	51,107	-4.33 %	53,422
S50M23	Jun 2023	978.00	980.20	-2.2 -0.22 %	13,735	1.79 %	13,494	5.13 %	12,836	-1.99 %	13,097	8.09 %	12,117
S50U23	Sep 2023	972.50	974.80	-2.3 -0.24 %	9,888	0.65 %	9,824	5.22 %	9,337	10.77 %	8,429	2.56 %	8,219

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Nov-22	02-Nov-22	Change	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22
SIRIM23	Jun 2023	41,039	1.32	1.31	0.01 0.76 %	90,321	-22.38 %	116,358	0.00 %	116,358	0.87 %	115,357	6.85 %	107,957
JASH23	Mar 2023	8,931	2.43	2.50	-0.07 -2.80 %	99,755	-7.36 %	107,682	0.00 %	107,683	5.38 %	102,183	5.15 %	97,182
SIRIZ22	Dec 2022	8,561	1.33	1.33	0.00 0.00 %	82,735	-1.80 %	84,248	5.80 %	79,629	-8.08 %	86,625	-0.67 %	87,208
APM23	Jun 2023	7,418	10.02	9.78	0.24 2.45 %	32,350	27.20 %	25,432	24.97 %	20,350	2.52 %	19,850	7.30 %	18,500
TTBZ22	Dec 2022	5,501	1.36	1.35	0.01 0.74 %	24,781	4.71 %	23,667	-0.14 %	23,700	-15.74 %	28,128	-6.97 %	30,236
WHAZ22	Dec 2022	3,116	3.87	3.88	-0.01 -0.26 %	9,090	-4.87 %	9,555	-14.61 %	11,190	16.37 %	9,616	0.19 %	9,598
CHGZ22	Dec 2022	3,002	3.60	3.54	0.06 1.69 %	2,040	-59.53 %	5,041	0.00 %	5,041	-28.41 %	7,041	0.00 %	7,041
TTBH23	Mar 2023	2,085	1.37	1.35	0.02 1.48 %	12,823	0.51 %	12,758	4.11 %	12,254	-3.16 %	12,654	0.24 %	12,624
BLANDZ22	Dec 2022	2,004	1.02	1.03	-0.01 -0.97 %	197,285	0.51 %	196,285	1.35 %	193,666	0.26 %	193,156	0.02 %	193,114
BTSZ22	Dec 2022	2,002	8.32	8.35	-0.03 -0.36 %	25,916	8.36 %	23,917	-7.72 %	25,918	-0.01 %	25,921	-0.02 %	25,926

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	(+/-)	31-Oct-22	(+/-)	28-Oct-22	03-Nov-22	02-Nov-22	Change
GUNKULZ22	Dec 2022	517	197,994	0.26 %	197,479	0.04 %	197,396	-0.61 %	198,615	-2.56 %	203,840	5.16	5.15	0.01 0.19 %
BLANDZ22	Dec 2022	2,004	197,285	0.51 %	196,285	1.35 %	193,666	0.26 %	193,156	0.02 %	193,114	1.02	1.03	-0.01 -1 %
JASZ22	Dec 2022	47	125,465	-0.01 %	125,479	0.00 %	125,482	0.66 %	124,656	-3.11 %	128,662	2.41	2.50	-0.09 -3.6 %
JASH23	Mar 2023	8,931	99,755	-7.36 %	107,682	0.00 %	107,683	5.38 %	102,183	5.15 %	97,182	2.43	2.50	-0.07 -2.8 %
SIRIH23	Mar 2023	515	98,521	0.52 %	98,011	2.08 %	96,011	-1.54 %	97,509	5.41 %	92,508	1.31	1.32	-0.01 -0.8 %
SIRIM23	Jun 2023	41,039	90,321	-22.38 %	116,358	0.00 %	116,358	0.87 %	115,357	6.85 %	107,957	1.32	1.31	0.01 0.76 %
SIRIZ22	Dec 2022	8,561	82,735	-1.80 %	84,248	5.80 %	79,629	-8.08 %	86,625	-0.67 %	87,208	1.33	1.33	0 0 %
SUPERZ22	Dec 2022	55	77,192	0.07 %	77,137	0.06 %	77,087	0.06 %	77,040	-1.28 %	78,037	0.72	0.72	0 0 %
BANPUZ22	Dec 2022	1,603	64,991	2.10 %	63,653	1.45 %	62,742	-3.66 %	65,123	1.73 %	64,014	12.68	12.60	0.08 0.63 %
SUPERM23	Jun 2023	0	60,067	0.00 %	60,067	0.00 %	60,067	1.69 %	59,067	0.00 %	59,067	0.72	0.72	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	4.60	0.40	9.52
DELTA	620.00	22.00	3.68
SPALI	21.90	0.60	2.82
CHG	3.66	0.10	2.81
GFPT	14.80	0.40	2.78
PRM	6.60	0.15	2.33
TQM	39.25	0.75	1.95
KCE	44.75	0.75	1.70
KBANK	149.50	2.50	1.70
TTB	1.39	0.02	1.46

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	47.75	-2.00	-4.02
THANI	4.28	-0.10	-2.28
ORI	10.00	-0.20	-1.96
GPSC	64.75	-1.25	-1.89
TU	18.00	-0.30	-1.64
JAS	2.46	-0.04	-1.60
AMATA	19.20	-0.30	-1.54
GULF	51.00	-0.75	-1.45
MTC	36.25	-0.50	-1.36
BH	224.00	-3.00	-1.32

## 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
03/11/2022	92,143	90,442	1,701	41,248	41,709	-461	89,510	90,750	-1,240	222,901	502,512

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/11/2022	29,884	35,952	-6,068	4,730	5,639	-909	33,251	26,274	6,977	67,865	47,446

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/11/2022	0	100	-100	28,812	23,428	5,384	42,796	48,080	-5,284	71,608	192,030