

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Nov-22	04-Nov-22	Change	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22
S50X22	Nov 2022	993.00	988.80	4.2 0.42 %	83	0.00 %	83	-4.60 %	87	0.00 %	87	-1.14 %	88
S50Z22	Dec 2022	988.50	985.90	2.6 0.26 %	417,116	-0.86 %	420,744	-1.46 %	426,978	3.27 %	413,448	-2.72 %	425,012
S50F23	Jan 2023	984.00	986.00	-2 -0.2 %	58	0.00 %	58	31.82 %	44	12.82 %	39	56.00 %	25
S50H23	Mar 2023	982.10	979.30	2.8 0.29 %	53,049	1.47 %	52,282	0.97 %	51,780	0.49 %	51,527	0.43 %	51,308
S50M23	Jun 2023	978.10	975.30	2.8 0.29 %	15,167	4.29 %	14,543	5.88 %	13,735	1.79 %	13,494	5.13 %	12,836
S50U23	Sep 2023	972.40	969.50	2.9 0.3 %	10,259	1.42 %	10,115	2.30 %	9,888	0.65 %	9,824	5.22 %	9,337

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Nov-22	04-Nov-22	Change	07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22
BANPUZ22	Dec 2022	15,605	13.11	12.98	0.13 1.00 %	62,048	-4.83 %	65,199	0.32 %	64,991	2.10 %	63,653	1.45 %	62,742
SIRIM23	Jun 2023	14,003	1.32	1.32	0.00 0.00 %	104,320	15.50 %	90,321	0.00 %	90,321	-22.38 %	116,358	0.00 %	116,358
GUNKULZ22	Dec 2022	7,131	5.25	5.22	0.03 0.57 %	207,529	2.97 %	201,534	1.79 %	197,994	0.26 %	197,479	0.04 %	197,396
SIRIZ22	Dec 2022	6,915	1.35	1.33	0.02 1.50 %	81,612	-3.72 %	84,766	2.45 %	82,735	-1.80 %	84,248	5.80 %	79,629
SIRIH23	Mar 2023	6,522	1.32	1.31	0.01 0.76 %	102,047	3.57 %	98,526	0.01 %	98,521	0.52 %	98,011	2.08 %	96,011
WHAM23	Jun 2023	6,000	3.91	3.86	0.05 1.30 %	523	0.00 %	523	0.00 %	523	0.00 %	523	0.19 %	522
TTBZ22	Dec 2022	5,031	1.36	1.37	-0.01 -0.73 %	22,772	-16.60 %	27,305	10.19 %	24,781	4.71 %	23,667	-0.14 %	23,700
WHAH23	Mar 2023	4,952	3.92	3.87	0.05 1.29 %	6,710	-23.50 %	8,771	1.74 %	8,621	13.42 %	7,601	-7.30 %	8,200
IRPCH23	Mar 2023	4,501	3.21	3.20	0.01 0.31 %	3,594	-29.46 %	5,095	-8.86 %	5,590	-15.16 %	6,589	61.57 %	4,078
BCPGZ22	Dec 2022	4,033	9.77	9.68	0.09 0.93 %	13,102	35.17 %	9,693	-0.98 %	9,789	1.05 %	9,687	-2.66 %	9,952

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*07-Nov-22	(+/-)	04-Nov-22	(+/-)	03-Nov-22	(+/-)	02-Nov-22	(+/-)	01-Nov-22	07-Nov-22	04-Nov-22	Change
GUNKULZ22	Dec 2022	7,131	207,529	2.97 %	201,534	1.79 %	197,994	0.26 %	197,479	0.04 %	197,396	5.25	5.22	0.03 0.57 %
BLANDZ22	Dec 2022	1,005	197,789	0.51 %	196,787	-0.25 %	197,285	0.51 %	196,285	1.35 %	193,666	1.03	1.02	0.01 0.98 %
JASZ22	Dec 2022	1	126,474	0.00 %	126,474	0.80 %	125,465	-0.01 %	125,479	0.00 %	125,482	2.50	2.46	0.04 1.63 %
SIRIM23	Jun 2023	14,003	104,320	15.50 %	90,321	0.00 %	90,321	-22.38 %	116,358	0.00 %	116,358	1.32	1.32	0 0 %
SIRIH23	Mar 2023	6,522	102,047	3.57 %	98,526	0.01 %	98,521	0.52 %	98,011	2.08 %	96,011	1.32	1.31	0.01 0.76 %
JASH23	Mar 2023	0	99,684	0.00 %	99,684	-0.07 %	99,755	-7.36 %	107,682	0.00 %	107,683	2.51	2.47	0.04 1.62 %
SIRIZ22	Dec 2022	6,915	81,612	-3.72 %	84,766	2.45 %	82,735	-1.80 %	84,248	5.80 %	79,629	1.35	1.33	0.02 1.5 %
SUPERZ22	Dec 2022	1,040	78,206	1.31 %	77,195	0.00 %	77,192	0.07 %	77,137	0.06 %	77,087	0.71	0.71	0 0 %
BANPUZ22	Dec 2022	15,605	62,048	-4.83 %	65,199	0.32 %	64,991	2.10 %	63,653	1.45 %	62,742	13.11	12.98	0.13 1 %
SUPERM23	Jun 2023	0	61,067	0.00 %	61,067	1.66 %	60,067	0.00 %	60,067	0.00 %	60,067	0.71	0.71	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.30	0.60	5.13
PTTGC	48.50	2.25	4.86
KCE	47.50	1.25	2.70
SIRI	1.35	0.03	2.27
SCC	342.00	7.00	2.09
GUNKUL	5.25	0.10	1.94
THANI	4.38	0.08	1.86
IVL	43.00	0.75	1.78
SAWAD	43.25	0.75	1.76
TOP	58.25	1.00	1.75

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	61.25	-3.25	-5.04
TOA	30.25	-0.75	-2.42
COM7	30.25	-0.75	-2.42
MBK	18.60	-0.40	-2.11
TQM	38.50	-0.75	-1.91
EPG	10.40	-0.20	-1.89
CRC	40.25	-0.75	-1.83
DTAC	43.25	-0.75	-1.70
TU	17.70	-0.30	-1.67
BDMS	29.75	-0.50	-1.65

## 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
07/11/2022	124,474	114,135	10,339	46,628	47,050	-422	115,748	125,665	-9,917	286,850	495,732

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/11/2022	41,395	30,841	10,554	8,194	5,312	2,882	28,478	41,914	-13,436	78,067	44,977

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/11/2022	110	0	110	28,594	46,689	-18,095	56,591	38,606	17,985	85,295	189,799