

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Nov-22	17-Nov-22	Change	18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22
S50X22	Nov 2022	983.70	983.20	0.5 0.05 %	77	0.00 %	77	-2.53 %	79	-5.95%	84	1.20 %	83
S50Z22	Dec 2022	983.70	980.90	2.8 0.29 %	417,042	0.96 %	413,059	0.89 %	409,426	-1.69%	416,471	0.56 %	414,161
S50F23	Jan 2023	981.00	980.10	0.9 0.09 %	73	7.35 %	68	21.43 %	56	-12.50%	64	1.59 %	63
S50H23	Mar 2023	977.90	975.00	2.9 0.3 %	54,185	0.55 %	53,890	-1.37 %	54,638	0.41%	54,415	0.06 %	54,384
S50M23	Jun 2023	974.40	971.60	2.8 0.29 %	18,855	0.75 %	18,714	0.50 %	18,621	4.84%	17,761	1.97 %	17,418
S50U23	Sep 2023	968.00	965.50	2.5 0.26 %	10,568	0.74 %	10,490	0.16 %	10,473	-0.59%	10,535	-0.50 %	10,588

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			18-Nov-22	17-Nov-22	Change		18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22
WHAU23	Sep 2023	25,000	3.73	3.69	0.04	1.08%	32,014	64.06 %	19,514	0.00 %	19,514	14.71 %	17,012	0.05 %	17,004
KTBU23	Sep 2023	12,000	17.32	17.33	-0.01	-0.06%	6,031	354.84 %	31	0.00 %	31	-3.13 %	32	0.00 %	32
SIRIH23	Mar 2023	8,026	1.37	1.35	0.02	1.48%	112,611	-1.75 %	114,612	-0.19 %	114,835	9.26 %	105,101	-3.10 %	108,458
SIRIZ22	Dec 2022	7,482	1.39	1.36	0.03	2.21%	97,058	2.69 %	94,511	0.53 %	94,016	0.47 %	93,579	6.88 %	87,559
JASH23	Mar 2023	7,400	2.44	2.55	-0.11	-4.31%	121,593	0.33 %	121,193	0.43 %	120,675	15.83 %	104,179	1.95 %	102,185
TKNU23	Sep 2023	7,000	9.91	10.05	-0.14	-1.39%	7,029	137.93 %	29	0.00 %	29	0.00 %	29	0.00 %	29
CHGH23	Mar 2023	6,510	3.44	3.43	0.01	0.29%	8,623	307.71 %	2,115	0.00 %	2,115	0.00 %	2,115	0.09 %	2,113
TRUEZ22	Dec 2022	5,520	4.89	4.91	-0.02	-0.41%	53,570	9.17 %	49,070	19.54 %	41,049	0.21 %	40,964	0.00 %	40,964
JASZ22	Dec 2022	4,117	2.43	2.53	-0.10	-3.95%	127,578	0.77 %	126,602	-1.56 %	128,609	-4.03 %	134,012	5.04 %	127,587
HANAZ22	Dec 2022	4,068	50.10	44.47	5.63	12.66%	3,223	-43.58 %	5,713	-9.89 %	6,340	10.03 %	5,762	-7.68 %	6,241

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price			
			*18-Nov-22	(+/-)	17-Nov-2	(+/-)	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	18-Nov-22	17-Nov-22	Change	
GUNKULZ22	Dec 2022	28	203,227	0.00 %	203,225	0.00 %	203,224	0.00 %	203,224	0.28 %	202,653	5.16	5.16	0	0 %
BLANDZ22	Dec 2022	509	198,337	0.25 %	197,837	-0.01 %	197,866	0.03 %	197,798	-0.25 %	198,292	1.02	1.01	0.01	0.99 %
JASZ22	Dec 2022	4,117	127,578	0.77 %	126,602	-1.56 %	128,609	-4.03 %	134,012	5.04 %	127,587	2.43	2.53	-0.1	-4 %
SIRIM23	Jun 2023	18	124,327	0.00 %	124,328	0.00 %	124,328	-6.04 %	132,324	2.71 %	128,834	1.37	1.34	0.03	2.24 %
JASH23	Mar 2023	7,400	121,593	0.33 %	121,193	0.43 %	120,675	15.83 %	104,179	1.95 %	102,185	2.44	2.55	-0.1	-4.3 %
SIRIH23	Mar 2023	8,026	112,611	-1.75 %	114,612	-0.19 %	114,835	9.26 %	105,101	-3.10 %	108,458	1.37	1.35	0.02	1.48 %
SIRIZ22	Dec 2022	7,482	97,058	2.69 %	94,511	0.53 %	94,016	0.47 %	93,579	6.88 %	87,559	1.39	1.36	0.03	2.21 %
SUPERZ22	Dec 2022	1	76,340	0.00 %	76,339	0.00 %	76,339	0.00 %	76,338	-1.17 %	77,239	0.66	0.68	-0.02	-2.9 %
BANPUZ22	Dec 2022	438	67,147	-0.42 %	67,433	0.49 %	67,103	0.58 %	66,714	0.94 %	66,094	12.47	12.54	-0.07	-0.6 %
TRUEZ22	Dec 2022	5,520	53,570	9.17 %	49,070	19.54 %	41,049	0.21 %	40,964	0.00 %	40,964	4.89	4.91	-0.02	-0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	50.50	5.75	12.85
KCE	51.25	3.50	7.33
ICHI	11.50	0.60	5.50
PTG	14.30	0.30	2.14
TOP	54.50	1.00	1.87
QH	2.24	0.04	1.82
MBK	17.90	0.30	1.70
PTTGC	47.25	0.75	1.61
ADVANC	190.00	3.00	1.60
BCPG	9.80	0.15	1.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.44	-0.08	-3.17
CENTEL	45.75	-1.50	-3.17
BEC	10.10	-0.30	-2.88
AWC	5.85	-0.15	-2.50
TKN	9.95	-0.25	-2.45
KEX	18.00	-0.40	-2.17
STA	19.50	-0.40	-2.01
VGI	4.12	-0.08	-1.90
ERW	4.46	-0.08	-1.76
SPALI	22.60	-0.40	-1.74

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
18/11/2022	46,826	47,237	-411	29,162	27,822	1,340	68,680	69,609	-929	144,668	500,800

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2022	18,329	17,910	419	1,714	1,654	60	18,653	19,132	-479	38,696	42,769

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2022	0	0	0	23,948	23,120	828	32,806	33,634	-828	56,754	180,972