

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Nov-22	18-Nov-22	Change	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22
S50X22	Nov 2022	984.10	983.70	0.4 0.04 %	75	-2.60 %	77	0.00%	77	-2.53%	79	-5.95 %	84
S50Z22	Dec 2022	984.80	983.70	1.1 0.11 %	414,203	-0.68 %	417,042	0.96%	413,059	0.89%	409,426	-1.69 %	416,471
S50F23	Jan 2023	985.00	981.00	4 0.41 %	74	1.37 %	73	7.35%	68	21.43%	56	-12.50 %	64
S50H23	Mar 2023	979.10	977.90	1.2 0.12 %	53,704	-0.89 %	54,185	0.55%	53,890	-1.37%	54,638	0.41 %	54,415
S50M23	Jun 2023	975.70	974.40	1.3 0.13 %	18,900	0.24 %	18,855	0.75%	18,714	0.50%	18,621	4.84 %	17,761
S50U23	Sep 2023	969.60	968.00	1.6 0.17 %	10,577	0.09 %	10,568	0.74%	10,490	0.16%	10,473	-0.59 %	10,535

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			21-Nov-22	18-Nov-22	Change		21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22
TRUEZ22	Dec 2022	26,092	4.98	4.89	0.09	1.84%	75,614	41.15 %	53,570	9.17 %	49,070	19.54 %	41,049	0.21 %	40,964
SIRIZ22	Dec 2022	23,354	1.44	1.39	0.05	3.60%	97,082	0.02 %	97,058	2.69 %	94,511	0.53 %	94,016	0.47 %	93,579
SIRIH23	Mar 2023	16,094	1.43	1.37	0.06	4.38%	105,044	-6.72 %	112,611	-1.75 %	114,612	-0.19 %	114,835	9.26 %	105,101
SIRIM23	Jun 2023	15,544	1.40	1.37	0.03	2.19%	139,783	12.43 %	124,327	0.00 %	124,328	0.00 %	124,328	-6.04 %	132,324
CHGZ22	Dec 2022	3,700	3.46	3.42	0.04	1.17%	6,726	122.27 %	3,026	-0.43 %	3,039	-0.03 %	3,040	0.00 %	3,040
BEMH23	Mar 2023	3,520	9.44	9.48	-0.04	-0.42%	6,207	-13.64 %	7,187	-17.26 %	8,686	6.15 %	8,183	22.50 %	6,680
THCOMH23	Mar 2023	3,012	11.44	11.35	0.09	0.79%	6,623	0.18 %	6,611	0.15 %	6,601	9.09 %	6,051	98.33 %	3,051
ERWZ22	Dec 2022	3,000	4.45	4.47	-0.02	-0.45%	1,674	-64.18 %	4,674	0.00 %	4,674	0.00 %	4,674	-0.02 %	4,675
EAZ22	Dec 2022	2,810	95.18	93.75	1.43	1.53%	25,309	0.45 %	25,196	-3.13 %	26,009	0.45 %	25,893	-3.73 %	26,896
WHAZ22	Dec 2022	2,597	3.79	3.77	0.02	0.53%	9,077	6.15 %	8,551	-18.59 %	10,504	-4.58 %	11,008	-15.23 %	12,985

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price			
			*21-Nov-22	(+/-)	18-Nov-2	(+/-)	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22	21-Nov-22	18-Nov-22	Change	
GUNKULZ22	Dec 2022	54	203,255	0.01 %	203,227	0.00 %	203,225	0.00 %	203,224	0.00 %	203,224	5.11	5.16	-0.05	-1 %
BLANDZ22	Dec 2022	145	198,273	-0.03 %	198,337	0.25 %	197,837	-0.01 %	197,866	0.03 %	197,798	1.02	1.02	0	0 %
SIRIM23	Jun 2023	15,544	139,783	12.43 %	124,327	0.00 %	124,328	0.00 %	124,328	-6.04 %	132,324	1.40	1.37	0.03	2.19 %
JASZ22	Dec 2022	1,637	127,645	0.05 %	127,578	0.77 %	126,602	-1.56 %	128,609	-4.03 %	134,012	2.38	2.43	-0.05	-2.1 %
JASH23	Mar 2023	2,533	122,626	0.85 %	121,593	0.33 %	121,193	0.43 %	120,675	15.83 %	104,179	2.40	2.44	-0.04	-1.6 %
SIRIH23	Mar 2023	16,094	105,044	-6.72 %	112,611	-1.75 %	114,612	-0.19 %	114,835	9.26 %	105,101	1.43	1.37	0.06	4.38 %
SIRIZ22	Dec 2022	23,354	97,082	0.02 %	97,058	2.69 %	94,511	0.53 %	94,016	0.47 %	93,579	1.44	1.39	0.05	3.6 %
SUPERZ22	Dec 2022	0	76,340	0.00 %	76,340	0.00 %	76,339	0.00 %	76,339	0.00 %	76,338	0.66	0.66	0	0 %
TRUEZ22	Dec 2022	26,092	75,614	41.15 %	53,570	9.17 %	49,070	19.54 %	41,049	0.21 %	40,964	4.98	4.89	0.09	1.84 %
BANPUZ22	Dec 2022	1,062	67,919	1.15 %	67,147	-0.42 %	67,433	0.49 %	67,103	0.58 %	66,714	12.69	12.47	0.22	1.76 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.30	1.35	13.57
AWC	6.15	0.30	5.13
TPIPL	1.84	0.08	4.55
BEC	10.50	0.40	3.96
RS	17.00	0.50	3.03
SIRI	1.44	0.04	2.86
VGI	4.22	0.10	2.43
SAWAD	43.00	1.00	2.38
BH	217.00	5.00	2.36
BPP	15.50	0.30	1.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.34	-0.10	-4.10
KCE	49.25	-2.00	-3.90
SPRC	11.10	-0.40	-3.48
PSL	15.10	-0.40	-2.58
STGT	10.00	-0.20	-1.96
PTTGC	46.50	-0.75	-1.59
HANA	49.75	-0.75	-1.49
GFPT	13.80	-0.20	-1.43
TOP	53.75	-0.75	-1.38
CBG	95.25	-1.25	-1.30

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
21/11/2022	74,031	81,079	-7,048	38,854	38,727	127	113,780	106,859	6,921	226,665	497,533

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/11/2022	16,554	21,910	-5,356	2,159	3,277	-1,118	23,864	17,390	6,474	42,577	43,525

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/11/2022	0	0	0	18,623	18,575	48	32,383	32,431	-48	51,006	173,611