

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Nov-22	10-Nov-22	Change	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22
S50X22	Nov 2022	1,004.00	988.20	15.8 1.6 %	80	2.56 %	78	-4.88 %	82	1.23 %	81	-2.41 %	83
S50Z22	Dec 2022	1,003.50	987.80	15.7 1.59 %	414,387	-1.04 %	418,752	-1.39 %	424,656	-0.81 %	428,132	2.64 %	417,116
S50F23	Jan 2023	1,000.90	984.90	16 1.62 %	47	-45.98 %	87	3.57 %	84	-6.67 %	90	55.17 %	58
S50H23	Mar 2023	997.10	981.30	15.8 1.61 %	55,647	3.47 %	53,781	1.90 %	52,780	-2.92 %	54,370	2.49 %	53,049
S50M23	Jun 2023	992.70	977.40	15.3 1.57 %	17,366	2.76 %	16,899	0.72 %	16,779	8.57 %	15,455	1.90 %	15,167
S50U23	Sep 2023	986.90	971.50	15.4 1.59 %	10,758	-0.87 %	10,852	1.08 %	10,736	1.30 %	10,598	3.30 %	10,259

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Nov-22	10-Nov-22	Change	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22
BEMM23	Jun 2023	9,000	9.42	9.46	-0.04 -0.42 %	10,009	-31.02 %	14,509	0.00 %	14,509	0.00 %	14,509	-3.33 %	15,009
SIRIM23	Jun 2023	8,000	1.31	1.37	-0.06 -4.38 %	128,823	6.62 %	120,823	0.42 %	120,322	15.34 %	104,321	0.00 %	104,320
GUNKULZ22	Dec 2022	7,526	5.27	5.17	0.10 1.93 %	202,585	-1.73 %	206,156	0.01 %	206,144	-0.91 %	208,033	0.24 %	207,529
BANPUZ22	Dec 2022	5,771	12.88	12.67	0.21 1.66 %	65,537	0.80 %	65,020	1.41 %	64,115	0.19 %	63,993	3.13 %	62,048
AAVH23	Mar 2023	5,012	3.18	3.17	0.01 0.32 %	9,894	0.12 %	9,882	-4.67 %	10,366	24.14 %	8,350	0.00 %	8,350
MTCZ22	Dec 2022	4,532	36.25	34.77	1.48 4.26 %	10,098	-22.53 %	13,034	-3.63 %	13,525	37.41 %	9,843	5.39 %	9,340
BEMH23	Mar 2023	4,003	9.41	9.44	-0.03 -0.32 %	9,163	27.97 %	7,160	0.00 %	7,160	-6.53 %	7,660	0.01 %	7,659
ICHIM23	Jun 2023	3,700	11.05	10.96	0.09 0.82 %	0	0.00 %	3,700	300.00 %	100	0.00 %	100	0.00 %	100
IRPCM23	Jun 2023	3,506	3.10	2.96	0.14 4.73 %	7,067	98.40 %	3,562	0.00 %	3,562	128.63 %	1,558	47.40 %	1,057
BGRIMZ22	Dec 2022	3,351	36.90	34.66	2.24 6.46 %	5,312	23.88 %	4,288	7.44 %	3,991	-2.40 %	4,089	2.48 %	3,990

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	(+/-)	07-Nov-22	11-Nov-22	10-Nov-22	Change
GUNKULZ22	Dec 2022	7,526	202,585	-1.73 %	206,156	0.01 %	206,144	-0.91 %	208,033	0.24 %	207,529	5.27	5.17	0.1 1.93 %
BLANDZ22	Dec 2022	23	198,310	0.01 %	198,293	0.25 %	197,791	-0.01 %	197,801	0.01 %	197,789	1.03	1.02	0.01 0.98 %
SIRIM23	Jun 2023	8,000	128,823	6.62 %	120,823	0.42 %	120,322	15.34 %	104,321	0.00 %	104,320	1.31	1.37	-0.06 -4.4 %
JASZ22	Dec 2022	168	127,562	0.05 %	127,504	0.03 %	127,469	0.78 %	126,478	0.00 %	126,474	2.37	2.41	-0.04 -1.7 %
SIRIH23	Mar 2023	1,502	104,408	1.46 %	102,908	1.33 %	101,553	0.01 %	101,547	-0.49 %	102,047	1.31	1.33	-0.02 -1.5 %
JASH23	Mar 2023	0	99,185	0.00 %	99,185	-0.50 %	99,685	0.00 %	99,684	0.00 %	99,684	2.38	2.42	-0.04 -1.7 %
SIRIZ22	Dec 2022	2,613	92,006	-0.65 %	92,611	3.35 %	89,609	6.53 %	84,118	3.07 %	81,612	1.33	1.34	-0.01 -0.8 %
SUPERZ22	Dec 2022	1,007	77,239	-1.27 %	78,233	0.03 %	78,211	0.00 %	78,211	0.01 %	78,206	0.70	0.71	-0.01 -1.4 %
BANPUZ22	Dec 2022	5,771	65,537	0.80 %	65,020	1.41 %	64,115	0.19 %	63,993	3.13 %	62,048	12.88	12.67	0.21 1.66 %
TRUEZ22	Dec 2022	75	40,458	0.01 %	40,452	1.24 %	39,956	0.09 %	39,919	-1.13 %	40,377	4.88	4.82	0.06 1.24 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	37.25	2.50	7.19
HANA	39.00	2.25	6.12
MTC	36.50	2.00	5.80
BAM	15.80	0.80	5.33
MINT	31.25	1.50	5.04
SAWAD	43.50	2.00	4.82
SPRC	12.20	0.50	4.27
GULF	52.75	2.00	3.94
BJC	33.25	1.25	3.91
OSP	27.50	1.00	3.77

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	30.50	-2.00	-6.15
CHG	3.56	-0.14	-3.78
SUPER	0.68	-0.02	-2.86
ERW	4.50	-0.10	-2.17
RATCH	41.00	-0.50	-1.20
BEC	10.30	-0.10	-0.96
AP	10.30	-0.10	-0.96
QH	2.22	-0.02	-0.89
SPALI	22.70	-0.20	-0.87
TOA	31.00	-0.25	-0.80

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
11/11/2022	103,072	110,692	-7,620	56,487	56,350	137	143,021	135,538	7,483	302,580	498,285

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/11/2022	54,591	44,413	10,178	5,859	3,614	2,245	30,412	42,835	-12,423	90,862	43,104

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/11/2022	80	40	40	40,728	48,448	-7,720	99,376	91,696	7,680	140,184	177,482