

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Nov-22	11-Nov-22	Change	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22
S50X22	Nov 2022	993.90	1,004.00	-10.1 -1.01 %	83	3.75 %	80	2.56 %	78	-4.88 %	82	1.23 %	81
S50Z22	Dec 2022	992.80	1,003.50	-10.7 -1.07 %	414,161	-0.05 %	414,387	-1.04 %	418,752	-1.39 %	424,656	-0.81 %	428,132
S50F23	Jan 2023	991.10	1,000.90	-9.8 -0.98 %	63	34.04 %	47	-45.98 %	87	3.57 %	84	-6.67 %	90
S50H23	Mar 2023	986.70	997.10	-10.4 -1.04 %	54,384	-2.27 %	55,647	3.47 %	53,781	1.90 %	52,780	-2.92 %	54,370
S50M23	Jun 2023	982.70	992.70	-10 -1.01 %	17,418	0.30 %	17,366	2.76 %	16,899	0.72 %	16,779	8.57 %	15,455
S50U23	Sep 2023	976.50	986.90	-10.4 -1.05 %	10,588	-1.58 %	10,758	-0.87 %	10,852	1.08 %	10,736	1.30 %	10,598

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Nov-22	11-Nov-22	Change	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22
WHAZ22	Dec 2022	10,850	3.70	3.86	-0.16 -4.15 %	14,015	13.54 %	12,344	13.65 %	10,861	15.40 %	9,412	0.11 %	9,402
WHAU23	Sep 2023	10,001	3.67	3.82	-0.15 -3.93 %	17,004	41.66 %	12,003	9.09 %	11,003	0.01 %	11,002	0.00 %	11,002
BEMM23	Jun 2023	9,001	9.47	9.42	0.05 0.53 %	5,509	-44.96 %	10,009	-31.02 %	14,509	0.00 %	14,509	0.00 %	14,509
SIRIZ22	Dec 2022	6,673	1.33	1.33	0.00 0.00 %	87,559	-4.83 %	92,006	-0.65 %	92,611	3.35 %	89,609	6.53 %	84,118
WHAH23	Mar 2023	5,348	3.71	3.87	-0.16 -4.13 %	10,410	22.96 %	8,466	13.39 %	7,466	8.77 %	6,864	0.01 %	6,863
CHGZ22	Dec 2022	4,513	3.50	3.63	-0.13 -3.58 %	3,030	-33.10 %	4,529	-9.98 %	5,031	98.93 %	2,529	0.00 %	2,529
SIRIH23	Mar 2023	4,051	1.32	1.31	0.01 0.76 %	108,458	3.88 %	104,408	1.46 %	102,908	1.33 %	101,553	0.01 %	101,547
BEMH23	Mar 2023	3,502	9.46	9.41	0.05 0.53 %	8,165	-10.89 %	9,163	27.97 %	7,160	0.00 %	7,160	-6.53 %	7,660
JASH23	Mar 2023	3,500	2.42	2.38	0.04 1.68 %	102,185	3.02 %	99,185	0.00 %	99,185	-0.50 %	99,685	0.00 %	99,684
IRPCZ22	Dec 2022	1,811	3.07	3.08	-0.01 -0.32 %	21,231	-2.24 %	21,718	0.44 %	21,623	2.65 %	21,065	0.68 %	20,922

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	(+/-)	08-Nov-22	14-Nov-22	11-Nov-22	Change
GUNKULZ22	Dec 2022	80	202,653	0.03 %	202,585	-1.73 %	206,156	0.01 %	206,144	-0.91 %	208,033	5.11	5.27	-0.2 -3.0 %
BLANDZ22	Dec 2022	38	198,292	-0.01 %	198,310	0.01 %	198,293	0.25 %	197,791	-0.01 %	197,801	1.02	1.03	-0.01 -1 %
SIRIM23	Jun 2023	11	128,834	0.01 %	128,823	6.62 %	120,823	0.42 %	120,322	15.34 %	104,321	1.34	1.31	0.03 2.29 %
JASZ22	Dec 2022	62	127,587	0.02 %	127,562	0.05 %	127,504	0.03 %	127,469	0.78 %	126,478	2.41	2.37	0.04 1.69 %
SIRIH23	Mar 2023	4,051	108,458	3.88 %	104,408	1.46 %	102,908	1.33 %	101,553	0.01 %	101,547	1.32	1.31	0.01 0.76 %
JASH23	Mar 2023	3,500	102,185	3.02 %	99,185	0.00 %	99,185	-0.50 %	99,685	0.00 %	99,684	2.42	2.38	0.04 1.68 %
SIRIZ22	Dec 2022	6,673	87,559	-4.83 %	92,006	-0.65 %	92,611	3.35 %	89,609	6.53 %	84,118	1.33	1.33	0 0 %
SUPERZ22	Dec 2022	0	77,239	0.00 %	77,239	-1.27 %	78,233	0.03 %	78,211	0.00 %	78,211	0.68	0.70	-0.02 -2.9 %
BANPUZ22	Dec 2022	986	66,094	0.85 %	65,537	0.80 %	65,020	1.41 %	64,115	0.19 %	63,993	12.75	12.88	-0.1 -1.0 %
TRUEZ22	Dec 2022	527	40,964	1.25 %	40,458	0.01 %	40,452	1.24 %	39,956	0.09 %	39,919	4.89	4.88	0.01 0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	7.05	0.40	6.02
PSL	15.50	0.50	3.33
STGT	10.40	0.30	2.97
SPALI	23.10	0.40	1.76
TTW	8.85	0.15	1.72
MBK	18.60	0.30	1.64
COM7	31.00	0.50	1.64
BCH	20.00	0.30	1.52
STA	20.10	0.30	1.52
CRC	41.50	0.50	1.22

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	47.25	-3.00	-5.97
BH	229.00	-10.00	-4.18
CBG	94.50	-4.00	-4.06
KKP	70.25	-2.25	-3.10
HMPRO	14.40	-0.40	-2.70
WHA	3.76	-0.10	-2.59
AMATA	19.00	-0.50	-2.56
BAM	15.40	-0.40	-2.53
BDMS	30.50	-0.75	-2.40
GULF	51.50	-1.25	-2.37

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
14/11/2022	89,401	99,113	-9,712	50,665	47,090	3,575	131,869	125,732	6,137	271,935	496,697

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/11/2022	21,452	18,417	3,035	1,809	2,555	-746	17,860	20,149	-2,289	41,121	41,527

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/11/2022	20	0	20	16,265	19,647	-3,382	28,622	25,260	3,362	44,907	178,909