

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Nov-22	14-Nov-22	Change	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22
S50X22	Nov 2022	994.80	993.90	0.9 0.09 %	84	1.20 %	83	3.75 %	80	2.56 %	78	-4.88 %	82
S50Z22	Dec 2022	993.70	992.80	0.9 0.09 %	416,471	0.56 %	414,161	-0.05 %	414,387	-1.04 %	418,752	-1.39 %	424,656
S50F23	Jan 2023	991.00	991.10	-0.1 -0.01 %	64	1.59 %	63	34.04 %	47	-45.98 %	87	3.57 %	84
S50H23	Mar 2023	987.30	986.70	0.6 0.06 %	54,415	0.06 %	54,384	-2.27 %	55,647	3.47 %	53,781	1.90 %	52,780
S50M23	Jun 2023	983.50	982.70	0.8 0.08 %	17,761	1.97 %	17,418	0.30 %	17,366	2.76 %	16,899	0.72 %	16,779
S50U23	Sep 2023	977.30	976.50	0.8 0.08 %	10,535	-0.50 %	10,588	-1.58 %	10,758	-0.87 %	10,852	1.08 %	10,736

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Nov-22	14-Nov-22	Change	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22
SIRIZ22	Dec 2022	14,089	1.37	1.33	0.04 3.01 %	93,579	6.88 %	87,559	-4.83 %	92,006	-0.65 %	92,611	3.35 %	89,609
JASZ22	Dec 2022	13,115	2.45	2.41	0.04 1.66 %	134,012	5.04 %	127,587	0.02 %	127,562	0.05 %	127,504	0.03 %	127,469
SIRIH23	Mar 2023	11,400	1.36	1.32	0.04 3.03 %	105,101	-3.10 %	108,458	3.88 %	104,408	1.46 %	102,908	1.33 %	101,553
SIRIM23	Jun 2023	6,511	1.36	1.34	0.02 1.49 %	132,324	2.71 %	128,834	0.01 %	128,823	6.62 %	120,823	0.42 %	120,322
TKNH23	Mar 2023	6,008	9.88	9.60	0.28 2.92 %	2,033	0.25 %	2,028	0.00 %	2,028	-20.22 %	2,542	0.24 %	2,536
AAVH23	Mar 2023	5,700	3.05	3.14	-0.09 -2.87 %	11,837	13.88 %	10,394	5.05 %	9,894	0.12 %	9,882	-4.67 %	10,366
TTBZ22	Dec 2022	4,777	1.35	1.34	0.01 0.75 %	22,738	6.89 %	21,272	-2.71 %	21,865	-1.51 %	22,201	-0.29 %	22,265
COM7H23	Mar 2023	4,510	31.25	30.50	0.75 2.46 %	9,792	21.10 %	8,086	9.77 %	7,366	-9.77 %	8,164	-1.19 %	8,262
VGIZ22X	Dec 2022	3,445	4.20	3.86	0.34 8.81 %	8,192	-29.17 %	11,566	4.46 %	11,072	-0.32 %	11,108	4.75 %	10,604
RSH23	Mar 2023	3,000	16.46	15.75	0.71 4.51 %	13,776	27.84 %	10,776	0.00 %	10,776	0.00 %	10,776	0.00 %	10,776

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	(+/-)	09-Nov-22	15-Nov-22	14-Nov-22	Change
GUNKULZ22	Dec 2022	573	203,224	0.28 %	202,653	0.03 %	202,585	-1.73 %	206,156	0.01 %	206,144	5.25	5.11	0.14 2.74 %
BLANDZ22	Dec 2022	509	197,798	-0.25 %	198,292	-0.01 %	198,310	0.01 %	198,293	0.25 %	197,791	1.03	1.02	0.01 0.98 %
JASZ22	Dec 2022	13,115	134,012	5.04 %	127,587	0.02 %	127,562	0.05 %	127,504	0.03 %	127,469	2.45	2.41	0.04 1.66 %
SIRIM23	Jun 2023	6,511	132,324	2.71 %	128,834	0.01 %	128,823	6.62 %	120,823	0.42 %	120,322	1.36	1.34	0.02 1.49 %
SIRIH23	Mar 2023	11,400	105,101	-3.10 %	108,458	3.88 %	104,408	1.46 %	102,908	1.33 %	101,553	1.36	1.32	0.04 3.03 %
JASH23	Mar 2023	2,507	104,179	1.95 %	102,185	3.02 %	99,185	0.00 %	99,185	-0.50 %	99,685	2.50	2.42	0.08 3.31 %
SIRIZ22	Dec 2022	14,089	93,579	6.88 %	87,559	-4.83 %	92,006	-0.65 %	92,611	3.35 %	89,609	1.37	1.33	0.04 3.01 %
SUPERZ22	Dec 2022	1,108	76,338	-1.17 %	77,239	0.00 %	77,239	-1.27 %	78,233	0.03 %	78,211	0.69	0.68	0.01 1.47 %
BANPUZ22	Dec 2022	826	66,714	0.94 %	66,094	0.85 %	65,537	0.80 %	65,020	1.41 %	64,115	12.57	12.75	-0.2 -1.4 %
TRUEZ22	Dec 2022	63	40,964	0.00 %	40,964	1.25 %	40,458	0.01 %	40,452	1.24 %	39,956	4.88	4.89	-0.01 -0.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	44.25	5.25	13.46
VGI	4.24	0.38	9.84
JAS	2.54	0.16	6.72
RS	16.70	0.90	5.70
TOA	32.50	1.75	5.69
KEX	18.30	0.90	5.17
KCE	49.25	2.25	4.79
CENTEL	49.25	2.00	4.23
TPIPL	1.79	0.07	4.07
COM7	32.25	1.25	4.03

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPF	24.40	-0.60	-2.40
TU	16.80	-0.40	-2.33
BEAUTY	1.28	-0.03	-2.29
TOP	54.25	-1.25	-2.25
MBK	18.20	-0.40	-2.15
PTTEP	184.50	-4.00	-2.12
CKP	4.88	-0.10	-2.01
AAV	3.06	-0.06	-1.92
TTCL	4.30	-0.08	-1.83
ICHI	11.00	-0.20	-1.79

## 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
15/11/2022	83,654	78,651	5,003	47,201	50,264	-3,063	113,575	115,515	-1,940	244,430	499,330

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2022	24,574	19,812	4,762	2,694	4,023	-1,329	20,537	23,970	-3,433	47,805	43,501

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2022	0	0	0	31,336	51,756	-20,420	66,734	46,314	20,420	98,070	182,855