

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Nov-22	15-Nov-22	Change	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22
S50X22	Nov 2022	985.50	994.80	-9.3 -0.93 %	79	-5.95 %	84	1.20 %	83	3.75 %	80	2.56 %	78
S50Z22	Dec 2022	985.20	993.70	-8.5 -0.86 %	409,426	-1.69 %	416,471	0.56 %	414,161	-0.05 %	414,387	-1.04 %	418,752
S50F23	Jan 2023	984.40	991.00	-6.6 -0.67 %	56	-12.50 %	64	1.59 %	63	34.04 %	47	-45.98 %	87
S50H23	Mar 2023	978.90	987.30	-8.4 -0.85 %	54,638	0.41 %	54,415	0.06 %	54,384	-2.27 %	55,647	3.47 %	53,781
S50M23	Jun 2023	975.50	983.50	-8 -0.81 %	18,621	4.84 %	17,761	1.97 %	17,418	0.30 %	17,366	2.76 %	16,899
S50U23	Sep 2023	969.10	977.30	-8.2 -0.84 %	10,473	-0.59 %	10,535	-0.50 %	10,588	-1.58 %	10,758	-0.87 %	10,852

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Nov-22	15-Nov-22	Change	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22
JASH23	Mar 2023	18,505	2.49	2.50	-0.01 -0.40 %	120,675	15.83 %	104,179	1.95 %	102,185	3.02 %	99,185	0.00 %	99,185
JASZ22	Dec 2022	14,772	2.52	2.45	0.07 2.86 %	128,609	-4.03 %	134,012	5.04 %	127,587	0.02 %	127,562	0.05 %	127,504
SIRIH23	Mar 2023	9,734	1.33	1.36	-0.03 -2.21 %	114,835	9.26 %	105,101	-3.10 %	108,458	3.88 %	104,408	1.46 %	102,908
SIRIM23	Jun 2023	8,005	1.38	1.36	0.02 1.47 %	124,328	-6.04 %	132,324	2.71 %	128,834	0.01 %	128,823	6.62 %	120,823
KTCZ22	Dec 2022	7,026	58.98	59.00	-0.02 -0.03 %	31,747	-0.08 %	31,773	0.08 %	31,748	-0.45 %	31,892	0.05 %	31,875
THCOMZ22	Dec 2022	6,548	11.50	11.60	-0.10 -0.86 %	14,077	24.20 %	11,334	15.23 %	9,836	5.12 %	9,357	0.00 %	9,357
TTBH23	Mar 2023	5,171	1.37	1.35	0.02 1.48 %	14,542	8.72 %	13,376	-3.63 %	13,880	-0.26 %	13,916	7.73 %	12,918
WHAU23	Sep 2023	5,002	3.70	3.72	-0.02 -0.54 %	19,514	14.71 %	17,012	0.05 %	17,004	41.66 %	12,003	9.09 %	11,003
EAZ22	Dec 2022	4,251	94.69	98.11	-3.42 -3.49 %	25,893	-3.73 %	26,896	-0.20 %	26,950	1.55 %	26,539	-3.51 %	27,503
BCPGZ22	Dec 2022	4,000	9.68	9.80	-0.12 -1.22 %	19,473	22.68 %	15,873	4.61 %	15,174	6.19 %	14,289	-0.01 %	14,291

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	(+/-)	10-Nov-22	16-Nov-22	15-Nov-22	Change
GUNKULZ22	Dec 2022	20	203,224	0.00 %	203,224	0.28 %	202,653	0.03 %	202,585	-1.73 %	206,156	5.20	5.25	-0.05 -1 %
BLANDZ22	Dec 2022	1,085	197,866	0.03 %	197,798	-0.25 %	198,292	-0.01 %	198,310	0.01 %	198,293	1.01	1.03	-0.02 -1.9 %
JASZ22	Dec 2022	14,772	128,609	-4.03 %	134,012	5.04 %	127,587	0.02 %	127,562	0.05 %	127,504	2.52	2.45	0.07 2.86 %
SIRIM23	Jun 2023	8,005	124,328	-6.04 %	132,324	2.71 %	128,834	0.01 %	128,823	6.62 %	120,823	1.38	1.36	0.02 1.47 %
JASH23	Mar 2023	18,505	120,675	15.83 %	104,179	1.95 %	102,185	3.02 %	99,185	0.00 %	99,185	2.49	2.50	-0.01 -0.4 %
SIRIH23	Mar 2023	9,734	114,835	9.26 %	105,101	-3.10 %	108,458	3.88 %	104,408	1.46 %	102,908	1.33	1.36	-0.03 -2.2 %
SIRIZ22	Dec 2022	577	94,016	0.47 %	93,579	6.88 %	87,559	-4.83 %	92,006	-0.65 %	92,611	1.34	1.37	-0.03 -2.2 %
SUPERZ22	Dec 2022	1	76,339	0.00 %	76,338	-1.17 %	77,239	0.00 %	77,239	-1.27 %	78,233	0.67	0.69	-0.02 -2.9 %
BANPUZ22	Dec 2022	3,379	67,103	0.58 %	66,714	0.94 %	66,094	0.85 %	65,537	0.80 %	65,020	12.58	12.57	0.01 0.08 %
TRUEZ22	Dec 2022	104	41,049	0.21 %	40,964	0.00 %	40,964	1.25 %	40,458	0.01 %	40,452	4.82	4.88	-0.06 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.20	0.35	3.55
PLANB	8.10	0.20	2.53
PTTEP	188.50	4.00	2.17
RS	17.00	0.30	1.80
BCP	32.00	0.50	1.59
CK	23.50	0.30	1.29
HANA	44.75	0.50	1.13
BCH	20.20	0.20	1.00
BJC	34.00	0.25	0.74
TTB	1.37	0.01	0.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	94.50	-4.00	-4.06
CENTEL	47.50	-1.75	-3.55
BDMS	30.25	-1.00	-3.20
BEC	10.10	-0.30	-2.88
GULF	50.50	-1.50	-2.88
STGT	10.30	-0.30	-2.83
RATCH	40.75	-1.00	-2.40
BTS	8.15	-0.20	-2.40
EGCO	170.50	-4.00	-2.29
BGRIM	36.50	-0.75	-2.01

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
16/11/2022	80,542	84,964	-4,422	42,809	45,134	-2,325	113,895	107,148	6,747	237,246	493,293

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/11/2022	29,939	27,048	2,891	5,985	6,518	-533	24,290	26,648	-2,358	60,214	45,610

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/11/2022	0	0	0	25,972	24,856	1,116	47,522	48,638	-1,116	73,494	182,133