

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Nov-22	16-Nov-22	Change	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22
S50X22	Nov 2022	983.20	985.50	-2.3 -0.23 %	77	-2.53 %	79	-5.95 %	84	1.20 %	83	3.75 %	80
S50Z22	Dec 2022	980.90	985.20	-4.3 -0.44 %	413,059	0.89 %	409,426	-1.69 %	416,471	0.56 %	414,161	-0.05 %	414,387
S50F23	Jan 2023	980.10	984.40	-4.3 -0.44 %	68	21.43 %	56	-12.50 %	64	1.59 %	63	34.04 %	47
S50H23	Mar 2023	975.00	978.90	-3.9 -0.4 %	53,890	-1.37 %	54,638	0.41 %	54,415	0.06 %	54,384	-2.27 %	55,647
S50M23	Jun 2023	971.60	975.50	-3.9 -0.4 %	18,714	0.50 %	18,621	4.84 %	17,761	1.97 %	17,418	0.30 %	17,366
S50U23	Sep 2023	965.50	969.10	-3.6 -0.37 %	10,490	0.16 %	10,473	-0.59 %	10,535	-0.50 %	10,588	-1.58 %	10,758

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Nov-22	16-Nov-22	Change	17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22
TRUEZ22	Dec 2022	8,145	4.91	4.82	0.09 1.87 %	49,070	19.54 %	41,049	0.21 %	40,964	0.00 %	40,964	1.25 %	40,458
BDMSH23	Mar 2023	4,331	29.02	30.76	-1.74 -5.66 %	7,043	149.57 %	2,822	27.00 %	2,222	-38.65 %	3,622	2.90 %	3,520
TUH23	Mar 2023	3,900	16.87	16.90	-0.03 -0.18 %	9,386	71.09 %	5,486	0.02 %	5,485	4.06 %	5,271	3.94 %	5,071
AAVH23	Mar 2023	3,502	3.06	3.00	0.06 2.00 %	13,339	3.89 %	12,839	8.46 %	11,837	13.88 %	10,394	5.05 %	9,894
JASZ22	Dec 2022	2,597	2.53	2.52	0.01 0.40 %	126,602	-1.56 %	128,609	-4.03 %	134,012	5.04 %	127,587	0.02 %	127,562
SIRIH23	Mar 2023	2,247	1.35	1.33	0.02 1.50 %	114,612	-0.19 %	114,835	9.26 %	105,101	-3.10 %	108,458	3.88 %	104,408
TKNZ22	Dec 2022	2,041	10.05	10.02	0.03 0.30 %	5,724	52.88 %	3,744	-12.85 %	4,296	0.87 %	4,259	2.36 %	4,161
MTCZ22	Dec 2022	2,033	35.28	36.49	-1.21 -3.32 %	10,335	2.88 %	10,046	0.67 %	9,979	-1.67 %	10,148	0.50 %	10,098
ESSOM23	Jun 2023	2,004	12.56	12.78	-0.22 -1.72 %	6,009	49.89 %	4,009	99.55 %	2,009	33.13 %	1,509	0.00 %	1,509
TUM23	Jun 2023	2,000	16.70	16.59	0.11 0.66 %	3,838	108.81 %	1,838	119.33 %	838	16.55 %	719	0.70 %	714

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Nov-22	(+/-)	16-Nov-22	(+/-)	15-Nov-22	(+/-)	14-Nov-22	(+/-)	11-Nov-22	17-Nov-22	16-Nov-22	Change
GUNKULZ22	Dec 2022	29	203,225	0.00 %	203,224	0.00 %	203,224	0.28 %	202,653	0.03 %	202,585	5.16	5.20	-0.04 -0.8 %
BLANDZ22	Dec 2022	40	197,837	-0.01 %	197,866	0.03 %	197,798	-0.25 %	198,292	-0.01 %	198,310	1.01	1.01	0 0 %
JASZ22	Dec 2022	2,597	126,602	-1.56 %	128,609	-4.03 %	134,012	5.04 %	127,587	0.02 %	127,562	2.53	2.52	0.01 0.4 %
SIRIM23	Jun 2023	0	124,328	0.00 %	124,328	-6.04 %	132,324	2.71 %	128,834	0.01 %	128,823	1.34	1.38	-0.04 -2.9 %
JASH23	Mar 2023	1,518	121,193	0.43 %	120,675	15.83 %	104,179	1.95 %	102,185	3.02 %	99,185	2.55	2.49	0.06 2.41 %
SIRIH23	Mar 2023	2,247	114,612	-0.19 %	114,835	9.26 %	105,101	-3.10 %	108,458	3.88 %	104,408	1.35	1.33	0.02 1.5 %
SIRIZ22	Dec 2022	520	94,511	0.53 %	94,016	0.47 %	93,579	6.88 %	87,559	-4.83 %	92,006	1.36	1.34	0.02 1.49 %
SUPERZ22	Dec 2022	2	76,339	0.00 %	76,339	0.00 %	76,338	-1.17 %	77,239	0.00 %	77,239	0.68	0.67	0.01 1.49 %
BANPUZ22	Dec 2022	919	67,433	0.49 %	67,103	0.58 %	66,714	0.94 %	66,094	0.85 %	65,537	12.54	12.58	-0.04 -0.3 %
TRUEZ22	Dec 2022	8,145	49,070	19.54 %	41,049	0.21 %	40,964	0.00 %	40,964	1.25 %	40,458	4.91	4.82	0.09 1.87 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.40	0.30	2.97
SIRI	1.39	0.04	2.96
CPALL	62.50	1.50	2.46
INTUCH	73.75	1.25	1.72
TRUE	4.94	0.08	1.65
JMT	66.00	1.00	1.54
HMPRO	14.80	0.20	1.37
AAV	3.04	0.04	1.33
CKP	4.90	0.06	1.24
CRC	42.00	0.50	1.20

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	213.00	-16.00	-6.99
THG	70.00	-5.00	-6.67
BDMS	29.00	-1.25	-4.13
RS	16.40	-0.60	-3.53
SAWAD	41.75	-1.50	-3.47
MBK	17.60	-0.50	-2.76
MTC	35.50	-1.00	-2.74
KCE	47.75	-1.25	-2.55
SPRC	11.50	-0.30	-2.54
THANI	4.10	-0.10	-2.38

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
17/11/2022	62,608	62,064	544	28,824	29,838	-1,014	81,322	80,852	470	172,754	496,298

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2022	16,115	17,087	-972	4,501	6,102	-1,601	18,695	16,122	2,573	39,311	43,049

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2022	0	0	0	12,098	17,947	-5,849	31,998	26,149	5,849	44,096	178,453