

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Nov-22	21-Nov-22	Change	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22
S50X22	Nov 2022	988.00	984.10	3.9 0.4 %	74	-1.33 %	75	-2.60 %	77	0.00 %	77	-2.53 %	79
S50Z22	Dec 2022	983.60	984.80	-1.2 -0.12 %	412,345	-0.45 %	414,203	-0.68 %	417,042	0.96 %	413,059	0.89 %	409,426
S50F23	Jan 2023	981.30	985.00	-3.7 -0.38 %	89	20.27 %	74	1.37 %	73	7.35 %	68	21.43 %	56
S50H23	Mar 2023	978.00	979.10	-1.1 -0.11 %	55,621	3.57 %	53,704	-0.89 %	54,185	0.55 %	53,890	-1.37 %	54,638
S50M23	Jun 2023	974.80	975.70	-0.9 -0.09 %	19,959	5.60 %	18,900	0.24 %	18,855	0.75 %	18,714	0.50 %	18,621
S50U23	Sep 2023	968.50	969.60	-1.1 -0.11 %	10,626	0.46 %	10,577	0.09 %	10,568	0.74 %	10,490	0.16 %	10,473

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Nov-22	21-Nov-22	Change	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22
SIRIM23	Jun 2023	30,501	1.40	1.40	0.00 0.00 %	112,284	-19.67 %	139,783	12.43 %	124,327	0.00 %	124,328	0.00 %	124,328
TRUEH23	Mar 2023	22,516	4.61	4.98	-0.37 -7.43 %	14,626	44.45 %	10,125	24.63 %	8,124	58.55 %	5,124	24.25 %	4,124
TRUEZ22	Dec 2022	18,094	4.62	4.98	-0.36 -7.23 %	75,726	0.15 %	75,614	41.15 %	53,570	9.17 %	49,070	19.54 %	41,049
SIRIH23	Mar 2023	11,037	1.45	1.43	0.02 1.40 %	109,554	4.29 %	105,044	-6.72 %	112,611	-1.75 %	114,612	-0.19 %	114,835
GUNKULZ22	Dec 2022	10,206	5.15	5.11	0.04 0.78 %	193,056	-5.02 %	203,255	0.01 %	203,227	0.00 %	203,225	0.00 %	203,224
GUNKULH23	Mar 2023	10,001	5.20	5.08	0.12 2.36 %	45,997	27.78 %	35,996	0.11 %	35,956	0.01 %	35,953	0.00 %	35,953
BANPUZ22	Dec 2022	8,810	12.87	12.69	0.18 1.42 %	64,309	-5.32 %	67,919	1.15 %	67,147	-0.42 %	67,433	0.49 %	67,103
BEAUTYH23	Mar 2023	8,517	1.23	1.26	-0.03 -2.38 %	12,148	-38.12 %	19,631	0.06 %	19,620	0.01 %	19,618	0.01 %	19,617
CHGZ22	Dec 2022	4,700	3.46	3.46	0.00 0.00 %	4,026	-40.14 %	6,726	122.27 %	3,026	-0.43 %	3,039	-0.03 %	3,040
BEMH23	Mar 2023	3,556	9.49	9.44	0.05 0.53 %	6,263	0.90 %	6,207	-13.64 %	7,187	-17.26 %	8,686	6.15 %	8,183

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22	(+/-)	16-Nov-22	22-Nov-22	21-Nov-22	Change
BLANDZ22	Dec 2022	509	198,775	0.25 %	198,273	-0.03 %	198,337	0.25 %	197,837	-0.01 %	197,866	1.02	1.02	0 0 %
GUNKULZ22	Dec 2022	10,206	193,056	-5.02 %	203,255	0.01 %	203,227	0.00 %	203,225	0.00 %	203,224	5.15	5.11	0.04 0.78 %
JASZ22	Dec 2022	1,283	127,820	0.14 %	127,645	0.05 %	127,578	0.77 %	126,602	-1.56 %	128,609	2.35	2.38	-0.03 -1.3 %
JASH23	Mar 2023	3,005	125,129	2.04 %	122,626	0.85 %	121,593	0.33 %	121,193	0.43 %	120,675	2.35	2.40	-0.05 -2.1 %
SIRIM23	Jun 2023	30,501	112,284	-19.67 %	139,783	12.43 %	124,327	0.00 %	124,328	0.00 %	124,328	1.40	1.40	0 0 %
SIRIH23	Mar 2023	11,037	109,554	4.29 %	105,044	-6.72 %	112,611	-1.75 %	114,612	-0.19 %	114,835	1.45	1.43	0.02 1.4 %
SIRIZ22	Dec 2022	2,576	99,593	2.59 %	97,082	0.02 %	97,058	2.69 %	94,511	0.53 %	94,016	1.46	1.44	0.02 1.39 %
TRUEZ22	Dec 2022	18,094	75,726	0.15 %	75,614	41.15 %	53,570	9.17 %	49,070	19.54 %	41,049	4.62	4.98	-0.4 -7.2 %
BANPUZ22	Dec 2022	8,810	64,309	-5.32 %	67,919	1.15 %	67,147	-0.42 %	67,433	0.49 %	67,103	12.87	12.69	0.18 1.42 %
SUPERM23	Jun 2023	2,000	63,082	3.27 %	61,082	0.00 %	61,082	0.01 %	61,077	0.02 %	61,067	0.67	0.66	0.01 1.52 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AWC	6.40	0.25	4.07
TPIPL	1.89	0.05	2.72
AAV	3.08	0.06	1.99
BANPU	12.80	0.20	1.59
HANA	50.50	0.75	1.51
BJC	34.50	0.50	1.47
MTC	36.25	0.50	1.40
BH	220.00	3.00	1.38
RATCH	40.75	0.50	1.24
EGCO	171.00	2.00	1.18

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	40.25	-4.50	-10.06
TRUE	4.60	-0.38	-7.63
STPI	4.12	-0.26	-5.94
KCE	47.75	-1.50	-3.05
BEC	10.20	-0.30	-2.86
VGI	4.10	-0.12	-2.84
JMT	64.00	-1.75	-2.66
STGT	9.75	-0.25	-2.50
RS	16.60	-0.40	-2.35
SCGP	55.50	-1.25	-2.20

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
22/11/2022	81,810	75,253	6,557	49,607	50,262	-655	115,111	121,013	-5,902	246,528	498,714

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2022	14,544	15,517	-973	2,478	2,224	254	17,164	16,445	719	34,186	41,416

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2022	0	0	0	14,462	7,937	6,525	22,473	28,998	-6,525	36,935	174,134