

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Nov-22	22-Nov-22	Change	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22
S50X22	Nov 2022	992.40	988.00	4.4 0.45 %	76	2.70 %	74	-1.33 %	75	-2.60 %	77	0.00 %	77
S50Z22	Dec 2022	991.70	983.60	8.1 0.82 %	423,830	2.79 %	412,345	-0.45 %	414,203	-0.68 %	417,042	0.96 %	413,059
S50F23	Jan 2023	988.50	981.30	7.2 0.73 %	89	0.00 %	89	20.27 %	74	1.37 %	73	7.35 %	68
S50H23	Mar 2023	985.80	978.00	7.8 0.8 %	58,501	5.18 %	55,621	3.57 %	53,704	-0.89 %	54,185	0.55 %	53,890
S50M23	Jun 2023	982.10	974.80	7.3 0.75 %	18,948	-5.07 %	19,959	5.60 %	18,900	0.24 %	18,855	0.75 %	18,714
S50U23	Sep 2023	976.00	968.50	7.5 0.77 %	10,292	-3.14 %	10,626	0.46 %	10,577	0.09 %	10,568	0.74 %	10,490

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Nov-22	22-Nov-22	Change	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22
JASZ22	Dec 2022	26,000	2.36	2.35	0.01 0.43 %	125,820	-1.56 %	127,820	0.14 %	127,645	0.05 %	127,578	0.77 %	126,602
SIRIH23	Mar 2023	19,521	1.44	1.45	-0.01 -0.69 %	102,549	-6.39 %	109,554	4.29 %	105,044	-6.72 %	112,611	-1.75 %	114,612
TRUEH23	Mar 2023	15,540	4.54	4.61	-0.07 -1.52 %	19,164	31.03 %	14,626	44.45 %	10,125	24.63 %	8,124	58.55 %	5,124
KTBU23	Sep 2023	12,000	17.68	17.42	0.26 1.49 %	31	-99.49 %	6,031	0.00 %	6,031	0.00 %	6,031	354.84 %	31
SIRIM23	Jun 2023	10,000	1.45	1.40	0.05 3.57 %	102,284	-8.91 %	112,284	-19.67 %	139,783	12.43 %	124,327	0.00 %	124,328
DTACH23	Mar 2023	8,408	40.96	40.00	0.96 2.40 %	10,720	244.36 %	3,113	-1.71 %	3,167	3.53 %	3,059	10.91 %	2,758
PLANBH23	Mar 2023	8,208	7.99	8.09	-0.10 -1.24 %	13,235	62.53 %	8,143	-14.90 %	9,569	5.51 %	9,069	0.00 %	9,069
GUNKULH23	Mar 2023	7,000	5.17	5.20	-0.03 -0.58 %	49,497	7.61 %	45,997	27.78 %	35,996	0.11 %	35,956	0.01 %	35,953
PLANBZ22	Dec 2022	6,650	7.96	8.06	-0.10 -1.24 %	23,193	-22.28 %	29,843	0.00 %	29,843	-3.24 %	30,843	0.01 %	30,840
TRUEZ22	Dec 2022	6,323	4.57	4.62	-0.05 -1.08 %	74,260	-1.94 %	75,726	0.15 %	75,614	41.15 %	53,570	9.17 %	49,070

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	(+/-)	17-Nov-22	23-Nov-22	22-Nov-22	Change
BLANDZ22	Dec 2022	503	198,277	-0.25 %	198,775	0.25 %	198,273	-0.03 %	198,337	0.25 %	197,837	1.02	1.02	0 0 %
GUNKULZ22	Dec 2022	91	193,050	0.00 %	193,056	-5.02 %	203,255	0.01 %	203,227	0.00 %	203,225	5.20	5.15	0.05 0.97 %
JASH23	Mar 2023	2,017	127,129	1.60 %	125,129	2.04 %	122,626	0.85 %	121,593	0.33 %	121,193	2.37	2.35	0.02 0.85 %
JASZ22	Dec 2022	26,000	125,820	-1.56 %	127,820	0.14 %	127,645	0.05 %	127,578	0.77 %	126,602	2.36	2.35	0.01 0.43 %
SIRIH23	Mar 2023	19,521	102,549	-6.39 %	109,554	4.29 %	105,044	-6.72 %	112,611	-1.75 %	114,612	1.44	1.45	-0.01 -0.7 %
SIRIM23	Jun 2023	10,000	102,284	-8.91 %	112,284	-19.67 %	139,783	12.43 %	124,327	0.00 %	124,328	1.45	1.40	0.05 3.57 %
SIRIZ22	Dec 2022	3,109	97,623	-1.98 %	99,593	2.59 %	97,082	0.02 %	97,058	2.69 %	94,511	1.47	1.46	0.01 0.68 %
TRUEZ22	Dec 2022	6,323	74,260	-1.94 %	75,726	0.15 %	75,614	41.15 %	53,570	9.17 %	49,070	4.57	4.62	-0.05 -1.1 %
SUPERM23	Jun 2023	0	63,082	0.00 %	63,082	3.27 %	61,082	0.00 %	61,082	0.01 %	61,077	0.66	0.67	-0.01 -1.5 %
BANPUZ22	Dec 2022	5,951	63,068	-1.93 %	64,309	-5.32 %	67,919	1.15 %	67,147	-0.42 %	67,433	13.17	12.87	0.3 2.33 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	11.80	0.60	5.36
PTTEP	193.50	8.50	4.59
MAJOR	19.80	0.80	4.21
ESSO	12.40	0.50	4.20
BEC	10.60	0.40	3.92
ICHI	11.70	0.40	3.54
TOP	54.75	1.50	2.82
BCP	31.50	0.75	2.44
COM7	32.75	0.75	2.34
BANPU	13.10	0.30	2.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	13.50	-0.30	-2.17
BJC	33.75	-0.75	-2.17
AWC	6.30	-0.10	-1.56
AAV	3.04	-0.04	-1.30
PLANB	7.95	-0.10	-1.24
MBK	17.70	-0.20	-1.12
WHA	3.82	-0.04	-1.04
HANA	50.00	-0.50	-0.99
AP	10.10	-0.10	-0.98
SCB	105.00	-1.00	-0.94

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
23/11/2022	74,209	60,536	13,673	35,294	39,584	-4,290	100,024	109,407	-9,383	209,527	511,736

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/11/2022	12,815	15,908	-3,093	2,152	2,471	-319	17,971	14,559	3,412	32,938	42,387

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/11/2022	0	0	0	23,899	16,790	7,109	18,463	25,572	-7,109	42,362	175,015