

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Nov-22	23-Nov-22	Change	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22
S50X22	Nov 2022	989.50	992.40	-2.9 -0.29 %	61	-19.74 %	76	2.70 %	74	-1.33 %	75	-2.60 %	77
S50Z22	Dec 2022	988.50	991.70	-3.2 -0.32 %	419,784	-0.95 %	423,830	2.79 %	412,345	-0.45 %	414,203	-0.68 %	417,042
S50F23	Jan 2023	987.60	988.50	-0.9 -0.09 %	91	2.25 %	89	0.00 %	89	20.27 %	74	1.37 %	73
S50H23	Mar 2023	982.50	985.80	-3.3 -0.33 %	61,733	5.52 %	58,501	5.18 %	55,621	3.57 %	53,704	-0.89 %	54,185
S50M23	Jun 2023	979.20	982.10	-2.9 -0.3 %	19,572	3.29 %	18,948	-5.07 %	19,959	5.60 %	18,900	0.24 %	18,855
S50U23	Sep 2023	973.30	976.00	-2.7 -0.28 %	10,749	4.44 %	10,292	-3.14 %	10,626	0.46 %	10,577	0.09 %	10,568

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Nov-22	23-Nov-22	Change	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22
BANPUZ22	Dec 2022	10,568	13.11	13.17	-0.06 -0.46 %	57,177	-9.34 %	63,068	-1.93 %	64,309	-5.32 %	67,919	1.15 %	67,147
TTBH23	Mar 2023	10,547	1.39	1.39	0.00 0.00 %	11,393	-22.33 %	14,669	3.57 %	14,164	-17.55 %	17,178	16.63 %	14,728
SIRIH23	Mar 2023	8,565	1.44	1.44	0.00 0.00 %	111,107	8.35 %	102,549	-6.39 %	109,554	4.29 %	105,044	-6.72 %	112,611
BECH23	Mar 2023	6,331	10.58	10.57	0.01 0.09 %	10,351	157.49 %	4,020	390.24 %	820	15.82 %	708	16.45 %	608
TRUEZ22	Dec 2022	5,774	4.55	4.57	-0.02 -0.44 %	70,824	-4.63 %	74,260	-1.94 %	75,726	0.15 %	75,614	41.15 %	53,570
SIRIM23	Jun 2023	4,606	1.42	1.45	-0.03 -2.07 %	106,887	4.50 %	102,284	-8.91 %	112,284	-19.67 %	139,783	12.43 %	124,327
BEMH23	Mar 2023	4,504	9.39	9.46	-0.07 -0.74 %	7,769	6.94 %	7,265	16.00 %	6,263	0.90 %	6,207	-13.64 %	7,187
BEMZ22	Dec 2022	4,300	9.38	9.45	-0.07 -0.74 %	11,170	-27.09 %	15,320	0.05 %	15,313	4.01 %	14,722	4.62 %	14,072
CHGZ22	Dec 2022	4,096	3.51	3.45	0.06 1.74 %	7,426	21.22 %	6,126	52.16 %	4,026	-40.14 %	6,726	122.27 %	3,026
TRUEH23	Mar 2023	4,024	4.45	4.54	-0.09 -1.98 %	20,187	5.34 %	19,164	31.03 %	14,626	44.45 %	10,125	24.63 %	8,124

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	(+/-)	18-Nov-22	24-Nov-22	23-Nov-22	Change
BLANDZ22	Dec 2022	21	198,298	0.01 %	198,277	-0.25 %	198,775	0.25 %	198,273	-0.03 %	198,337	1.01	1.02	-0.01 -1 %
GUNKULZ22	Dec 2022	1,069	193,990	0.49 %	193,050	0.00 %	193,056	-5.02 %	203,255	0.01 %	203,227	5.27	5.20	0.07 1.35 %
JASH23	Mar 2023	500	127,629	0.39 %	127,129	1.60 %	125,129	2.04 %	122,626	0.85 %	121,593	2.36	2.37	-0.01 -0.4 %
JASZ22	Dec 2022	51	125,820	0.00 %	125,820	-1.56 %	127,820	0.14 %	127,645	0.05 %	127,578	2.35	2.36	-0.01 -0.4 %
SIRIH23	Mar 2023	8,565	111,107	8.35 %	102,549	-6.39 %	109,554	4.29 %	105,044	-6.72 %	112,611	1.44	1.44	0 0 %
SIRIM23	Jun 2023	4,606	106,887	4.50 %	102,284	-8.91 %	112,284	-19.67 %	139,783	12.43 %	124,327	1.42	1.45	-0.03 -2.1 %
SIRIZ22	Dec 2022	2,530	96,119	-1.54 %	97,623	-1.98 %	99,593	2.59 %	97,082	0.02 %	97,058	1.46	1.47	-0.01 -0.7 %
TRUEZ22	Dec 2022	5,774	70,824	-4.63 %	74,260	-1.94 %	75,726	0.15 %	75,614	41.15 %	53,570	4.55	4.57	-0.02 -0.4 %
SUPERM23	Jun 2023	0	63,082	0.00 %	63,082	0.00 %	63,082	3.27 %	61,082	0.00 %	61,082	0.67	0.66	0.01 1.52 %
BANPUZ22	Dec 2022	10,568	57,177	-9.34 %	63,068	-1.93 %	64,309	-5.32 %	67,919	1.15 %	67,147	13.11	13.17	-0.06 -0.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	17.70	0.70	4.12
CENDEL	48.25	1.25	2.66
BCH	20.40	0.50	2.51
ESSO	12.70	0.30	2.42
SAWAD	45.00	1.00	2.27
GFPT	13.80	0.30	2.22
IRPC	3.06	0.06	2.00
GULF	52.50	1.00	1.94
BEC	10.80	0.20	1.89
CHG	3.52	0.06	1.73

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	190.00	-3.50	-1.81
KEX	17.70	-0.30	-1.67
LH	9.30	-0.15	-1.59
WHA	3.76	-0.06	-1.57
HMPRO	14.50	-0.20	-1.36
SIRI	1.46	-0.02	-1.35
TTW	8.60	-0.10	-1.15
KTB	17.60	-0.20	-1.12
BEM	9.30	-0.10	-1.06
AMATA	18.70	-0.20	-1.06

## 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
24/11/2022	47,659	60,655	-12,996	29,791	28,421	1,370	81,618	69,992	11,626	159,068	511,990

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2022	25,319	24,381	938	6,100	4,947	1,153	19,744	21,835	-2,091	51,163	38,240

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2022	10	10	0	28,597	25,181	3,416	37,953	41,369	-3,416	66,560	178,953