

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Nov-22	24-Nov-22	Change	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22
S50X22	Nov 2022	983.20	989.50	-6.3 -0.64 %	58	-4.92 %	61	-19.74 %	76	2.70 %	74	-1.33 %	75
S50Z22	Dec 2022	982.80	988.50	-5.7 -0.58 %	412,031	-1.85 %	419,784	-0.95 %	423,830	2.79 %	412,345	-0.45 %	414,203
S50F23	Jan 2023	982.20	987.60	-5.4 -0.55 %	99	8.79 %	91	2.25 %	89	0.00 %	89	20.27 %	74
S50H23	Mar 2023	977.60	982.50	-4.9 -0.5 %	61,959	0.37 %	61,733	5.52 %	58,501	5.18 %	55,621	3.57 %	53,704
S50M23	Jun 2023	974.50	979.20	-4.7 -0.48 %	20,502	4.75 %	19,572	3.29 %	18,948	-5.07 %	19,959	5.60 %	18,900
S50U23	Sep 2023	968.50	973.30	-4.8 -0.49 %	11,161	3.83 %	10,749	4.44 %	10,292	-3.14 %	10,626	0.46 %	10,577

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Nov-22	24-Nov-22	Change	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22
KTBU23	Sep 2023	12,000	17.53	17.54	-0.01 -0.06 %	6,031	354.84 %	31	0.00 %	31	-99.49 %	6,031	0.00 %	6,031
SIRIH23	Mar 2023	7,011	1.44	1.44	0.00 0.00 %	117,117	5.41 %	111,107	8.35 %	102,549	-6.39 %	109,554	4.29 %	105,044
GUNKULZ22	Dec 2022	2,113	5.31	5.27	0.04 0.76 %	195,999	1.04 %	193,990	0.49 %	193,050	0.00 %	193,056	-5.02 %	203,255
IRPCH23	Mar 2023	2,010	3.07	3.06	0.01 0.33 %	10,378	23.98 %	8,371	0.01 %	8,370	0.01 %	8,369	0.90 %	8,294
HANAZ22	Dec 2022	1,624	49.30	50.75	-1.45 -2.86 %	2,643	-22.81 %	3,424	0.00 %	3,424	5.74 %	3,238	-1.82 %	3,298
WHAZ22	Dec 2022	1,566	3.73	3.73	0.00 0.00 %	11,184	15.98 %	9,643	12.19 %	8,595	-5.38 %	9,084	0.08 %	9,077
TTBH23	Mar 2023	1,527	1.38	1.39	-0.01 -0.72 %	12,892	13.16 %	11,393	-22.33 %	14,669	3.57 %	14,164	-17.55 %	17,178
GUNKULH23	Mar 2023	1,504	5.34	5.28	0.06 1.14 %	53,501	2.89 %	51,998	5.05 %	49,497	7.61 %	45,997	27.78 %	35,996
SIRIM23	Jun 2023	1,500	1.43	1.42	0.01 0.70 %	108,387	1.40 %	106,887	4.50 %	102,284	-8.91 %	112,284	-19.67 %	139,783
BECH23	Mar 2023	1,304	10.58	10.58	0.00 0.00 %	11,655	12.60 %	10,351	157.49 %	4,020	390.24 %	820	15.82 %	708

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	(+/-)	21-Nov-22	25-Nov-22	24-Nov-22	Change
BLANDZ22	Dec 2022	1	198,299	0.00 %	198,298	0.01 %	198,277	-0.25 %	198,775	0.25 %	198,273	1.02	1.01	0.01 0.99 %
GUNKULZ22	Dec 2022	2,113	195,999	1.04 %	193,990	0.49 %	193,050	0.00 %	193,056	-5.02 %	203,255	5.31	5.27	0.04 0.76 %
JASH23	Mar 2023	500	127,129	-0.39 %	127,629	0.39 %	127,129	1.60 %	125,129	2.04 %	122,626	2.39	2.36	0.03 1.27 %
JASZ22	Dec 2022	20	125,805	-0.01 %	125,820	0.00 %	125,820	-1.56 %	127,820	0.14 %	127,645	2.38	2.35	0.03 1.28 %
SIRIH23	Mar 2023	7,011	117,117	5.41 %	111,107	8.35 %	102,549	-6.39 %	109,554	4.29 %	105,044	1.44	1.44	0 0 %
SIRIM23	Jun 2023	1,500	108,387	1.40 %	106,887	4.50 %	102,284	-8.91 %	112,284	-19.67 %	139,783	1.43	1.42	0.01 0.7 %
SIRIZ22	Dec 2022	243	96,200	0.08 %	96,119	-1.54 %	97,623	-1.98 %	99,593	2.59 %	97,082	1.45	1.46	-0.01 -0.7 %
TRUEZ22	Dec 2022	34	70,840	0.02 %	70,824	-4.63 %	74,260	-1.94 %	75,726	0.15 %	75,614	4.55	4.55	0 0 %
SUPERM23	Jun 2023	0	63,082	0.00 %	63,082	0.00 %	63,082	0.00 %	63,082	3.27 %	61,082	0.65	0.67	-0.02 -3 %
BANPUZ22	Dec 2022	1,008	58,109	1.63 %	57,177	-9.34 %	63,068	-1.93 %	64,309	-5.32 %	67,919	13.05	13.11	-0.06 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCPG	10.10	0.30	3.06
TKN	11.80	0.30	2.61
ICHI	11.80	0.20	1.72
AWC	6.35	0.10	1.60
TPIPL	1.91	0.03	1.60
MTC	37.25	0.50	1.36
DTAC	41.75	0.50	1.21
RS	17.20	0.20	1.18
CENTEL	48.75	0.50	1.04
EPG	10.20	0.10	0.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	46.75	-1.25	-2.60
VGI	3.96	-0.10	-2.46
PRM	6.95	-0.15	-2.11
BGRIM	36.50	-0.75	-2.01
HANA	49.75	-1.00	-1.97
PTTEP	186.50	-3.50	-1.84
SCGP	55.00	-1.00	-1.79
BDMS	29.00	-0.50	-1.69
WHA	3.70	-0.06	-1.60
STA	18.80	-0.30	-1.57

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
25/11/2022	43,744	56,186	-12,442	31,072	33,364	-2,292	88,135	73,401	14,734	162,951	505,810

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/11/2022	6,604	9,526	-2,922	4,060	3,007	1,053	9,207	7,338	1,869	19,871	38,920

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/11/2022	0	0	0	25,089	22,563	2,526	35,061	37,587	-2,526	60,150	188,764