

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Nov-22	25-Nov-22	Change	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22
S50X22	Nov 2022	980.90	983.20	-2.3 -0.23 %	48	-17.24 %	58	-4.92 %	61	-19.74 %	76	2.70 %	74
S50Z22	Dec 2022	979.50	982.80	-3.3 -0.34 %	421,464	2.29 %	412,031	-1.85 %	419,784	-0.95 %	423,830	2.79 %	412,345
S50F23	Jan 2023	978.50	982.20	-3.7 -0.38 %	100	1.01 %	99	8.79 %	91	2.25 %	89	0.00 %	89
S50H23	Mar 2023	974.20	977.60	-3.4 -0.35 %	64,076	3.42 %	61,959	0.37 %	61,733	5.52 %	58,501	5.18 %	55,621
S50M23	Jun 2023	971.20	974.50	-3.3 -0.34 %	20,630	0.62 %	20,502	4.75 %	19,572	3.29 %	18,948	-5.07 %	19,959
S50U23	Sep 2023	964.90	968.50	-3.6 -0.37 %	11,114	-0.42 %	11,161	3.83 %	10,749	4.44 %	10,292	-3.14 %	10,626

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Nov-22	25-Nov-22	Change	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22
SIRIH23	Mar 2023	19,041	1.45	1.44	0.01 0.69 %	134,607	14.93 %	117,117	5.41 %	111,107	8.35 %	102,549	-6.39 %	109,554
CHGH23	Mar 2023	11,003	3.54	3.46	0.08 2.31 %	19,629	84.73 %	10,626	0.00 %	10,626	4.94 %	10,126	0.00 %	10,126
SIRIZ22	Dec 2022	10,865	1.47	1.45	0.02 1.38 %	95,573	-0.65 %	96,200	0.08 %	96,119	-1.54 %	97,623	-1.98 %	99,593
BDMSH23	Mar 2023	7,200	29.19	28.96	0.23 0.79 %	14,952	92.88 %	7,752	4.08 %	7,448	2.76 %	7,248	0.01 %	7,247
CHGZ22	Dec 2022	5,914	3.58	3.50	0.08 2.29 %	3,539	-52.35 %	7,427	0.01 %	7,426	21.22 %	6,126	52.16 %	4,026
SUPERZ22	Dec 2022	5,001	0.67	0.65	0.02 3.08 %	71,346	-6.55 %	76,345	0.00 %	76,345	0.00 %	76,343	0.00 %	76,343
TRUEH23	Mar 2023	5,001	4.52	4.52	0.00 0.00 %	25,188	24.77 %	20,187	0.00 %	20,187	5.34 %	19,164	31.03 %	14,626
ESSOM23	Jun 2023	4,750	12.48	12.60	-0.12 -0.95 %	1,524	-75.71 %	6,274	0.00 %	6,274	-7.30 %	6,768	0.13 %	6,759
BLANDZ22	Dec 2022	4,580	1.03	1.02	0.01 0.98 %	193,789	-2.27 %	198,299	0.00 %	198,298	0.01 %	198,277	-0.25 %	198,775
TTBH23	Mar 2023	4,271	1.37	1.38	-0.01 -0.72 %	17,161	33.11 %	12,892	13.16 %	11,393	-22.33 %	14,669	3.57 %	14,164

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	(+/-)	22-Nov-22	28-Nov-22	25-Nov-22	Change
GUNKULZ22	Dec 2022	3,021	193,867	-1.09 %	195,999	1.04 %	193,990	0.49 %	193,050	0.00 %	193,056	5.37	5.31	0.06 1.13 %
BLANDZ22	Dec 2022	4,580	193,789	-2.27 %	198,299	0.00 %	198,298	0.01 %	198,277	-0.25 %	198,775	1.03	1.02	0.01 0.98 %
SIRIH23	Mar 2023	19,041	134,607	14.93 %	117,117	5.41 %	111,107	8.35 %	102,549	-6.39 %	109,554	1.45	1.44	0.01 0.69 %
JASH23	Mar 2023	0	127,129	0.00 %	127,129	-0.39 %	127,629	0.39 %	127,129	1.60 %	125,129	2.35	2.39	-0.04 -1.7 %
JASZ22	Dec 2022	75	125,845	0.03 %	125,805	-0.01 %	125,820	0.00 %	125,820	-1.56 %	127,820	2.34	2.38	-0.04 -1.7 %
SIRIM23	Jun 2023	0	108,387	0.00 %	108,387	1.40 %	106,887	4.50 %	102,284	-8.91 %	112,284	1.45	1.43	0.02 1.4 %
SIRIZ22	Dec 2022	10,865	95,573	-0.65 %	96,200	0.08 %	96,119	-1.54 %	97,623	-1.98 %	99,593	1.47	1.45	0.02 1.38 %
SUPERZ22	Dec 2022	5,001	71,346	-6.55 %	76,345	0.00 %	76,345	0.00 %	76,343	0.00 %	76,343	0.67	0.65	0.02 3.08 %
TRUEZ22	Dec 2022	34	70,844	0.01 %	70,840	0.02 %	70,824	-4.63 %	74,260	-1.94 %	75,726	4.52	4.55	-0.03 -0.7 %
SUPERM23	Jun 2023	2	63,084	0.00 %	63,082	0.00 %	63,082	0.00 %	63,082	0.00 %	63,082	0.67	0.65	0.02 3.08 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	37.50	1.00	2.74
CHG	3.60	0.08	2.27
KCE	47.75	1.00	2.14
BLAND	1.02	0.02	2.00
TASCO	18.00	0.30	1.69
S	1.86	0.03	1.64
SUPER	0.66	0.01	1.54
TTCL	4.40	0.06	1.38
SIRI	1.47	0.02	1.38
TQM	39.00	0.50	1.30

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	12.70	-0.30	-2.31
GFPT	13.30	-0.30	-2.21
PTG	14.60	-0.30	-2.01
BEC	10.50	-0.20	-1.87
DTAC	41.00	-0.75	-1.80
RS	16.90	-0.30	-1.74
ICHI	11.60	-0.20	-1.69
AWC	6.25	-0.10	-1.57
COM7	31.75	-0.50	-1.55
PTT	33.25	-0.50	-1.48

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
28/11/2022	73,483	56,533	16,950	28,950	30,930	-1,980	73,111	88,081	-14,970	175,544	517,432

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/11/2022	13,069	11,502	1,567	2,015	1,423	592	12,726	14,885	-2,159	27,810	39,249

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/11/2022	0	0	0	14,698	22,066	-7,368	39,003	31,635	7,368	53,701	186,022