

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Nov-22	28-Nov-22	Change	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22
S50Z22	Dec 2022	987.10	979.50	7.6 0.78 %	438,200	3.97 %	421,464	2.29 %	412,031	-1.85 %	419,784	-0.95 %	423,830
S50F23	Jan 2023	985.90	978.50	7.4 0.76 %	101	1.00 %	100	1.01 %	99	8.79 %	91	2.25 %	89
S50H23	Mar 2023	981.50	974.20	7.3 0.75 %	65,381	2.04 %	64,076	3.42 %	61,959	0.37 %	61,733	5.52 %	58,501
S50M23	Jun 2023	978.20	971.20	7 0.72 %	19,679	-4.61 %	20,630	0.62 %	20,502	4.75 %	19,572	3.29 %	18,948
S50U23	Sep 2023	972.30	964.90	7.4 0.77 %	10,727	-3.48 %	11,114	-0.42 %	11,161	3.83 %	10,749	4.44 %	10,292

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Nov-22	28-Nov-22	Change	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22
SIRIH23	Mar 2023	52,134	1.52	1.45	0.07 4.83 %	157,728	17.18 %	134,607	14.93 %	117,117	5.41 %	111,107	8.35 %	102,549
SIRIM23	Jun 2023	18,023	1.52	1.45	0.07 4.83 %	126,369	16.59 %	108,387	0.00 %	108,387	1.40 %	106,887	4.50 %	102,284
BANPUZ22	Dec 2022	10,371	12.95	12.80	0.15 1.17 %	56,504	0.55 %	56,193	-3.30 %	58,109	1.63 %	57,177	-9.34 %	63,068
SIRIZ22	Dec 2022	9,937	1.54	1.47	0.07 4.76 %	87,146	-8.82 %	95,573	-0.65 %	96,200	0.08 %	96,119	-1.54 %	97,623
TRUEZ22	Dec 2022	9,026	4.53	4.52	0.01 0.22 %	73,835	4.22 %	70,844	0.01 %	70,840	0.02 %	70,824	-4.63 %	74,260
BLANDM23	Jun 2023	8,001	1.03	1.02	0.01 0.98 %	68,556	13.21 %	60,555	0.00 %	60,554	0.00 %	60,553	0.00 %	60,553
BLANDZ22	Dec 2022	6,150	1.04	1.03	0.01 0.97 %	190,430	-1.73 %	193,789	-2.27 %	198,299	0.00 %	198,298	0.01 %	198,277
THCOMM23	Jun 2023	4,600	11.32	11.46	-0.14 -1.22 %	538	-82.86 %	3,138	0.00 %	3,138	0.00 %	3,138	0.00 %	3,138
BDMSH23	Mar 2023	4,101	29.47	29.19	0.28 0.96 %	11,053	-26.08 %	14,952	92.88 %	7,752	4.08 %	7,448	2.76 %	7,248
TUH23	Mar 2023	3,604	17.08	17.14	-0.06 -0.35 %	15,418	14.09 %	13,514	0.78 %	13,410	3.08 %	13,009	0.00 %	13,009

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	(+/-)	23-Nov-22	29-Nov-22	28-Nov-22	Change
GUNKULZ22	Dec 2022	1,822	195,544	0.87 %	193,867	-1.09 %	195,999	1.04 %	193,990	0.49 %	193,050	5.32	5.37	-0.05 -0.9 %
BLANDZ22	Dec 2022	6,150	190,430	-1.73 %	193,789	-2.27 %	198,299	0.00 %	198,298	0.01 %	198,277	1.04	1.03	0.01 0.97 %
SIRIH23	Mar 2023	52,134	157,728	17.18 %	134,607	14.93 %	117,117	5.41 %	111,107	8.35 %	102,549	1.52	1.45	0.07 4.83 %
JASH23	Mar 2023	1	127,130	0.00 %	127,129	0.00 %	127,129	-0.39 %	127,629	0.39 %	127,129	2.36	2.35	0.01 0.43 %
SIRIM23	Jun 2023	18,023	126,369	16.59 %	108,387	0.00 %	108,387	1.40 %	106,887	4.50 %	102,284	1.52	1.45	0.07 4.83 %
JASZ22	Dec 2022	2	125,845	0.00 %	125,845	0.03 %	125,805	-0.01 %	125,820	0.00 %	125,820	2.37	2.34	0.03 1.28 %
SIRIZ22	Dec 2022	9,937	87,146	-8.82 %	95,573	-0.65 %	96,200	0.08 %	96,119	-1.54 %	97,623	1.54	1.47	0.07 4.76 %
TRUEZ22	Dec 2022	9,026	73,835	4.22 %	70,844	0.01 %	70,840	0.02 %	70,824	-4.63 %	74,260	4.53	4.52	0.01 0.22 %
SUPERZ22	Dec 2022	0	71,346	0.00 %	71,346	-6.55 %	76,345	0.00 %	76,345	0.00 %	76,343	0.65	0.67	-0.02 -3 %
BLANDM23	Jun 2023	8,001	68,556	13.21 %	60,555	0.00 %	60,554	0.00 %	60,553	0.00 %	60,553	1.03	1.02	0.01 0.98 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.55	0.08	5.44
VGI	4.08	0.14	3.55
PTTGC	48.25	1.25	2.66
BDMS	29.75	0.75	2.59
PTTEP	188.50	4.50	2.45
WHA	3.80	0.08	2.15
BLAND	1.04	0.02	1.96
BTS	8.25	0.15	1.85
TKN	11.40	0.20	1.79
ICHI	11.80	0.20	1.72

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.30	-0.20	-1.90
ESSO	12.30	-0.20	-1.60
BGRIM	37.00	-0.50	-1.33
TQM	38.50	-0.50	-1.28
BAM	15.50	-0.20	-1.27
CHG	3.56	-0.04	-1.11
THCOM	11.40	-0.10	-0.87
SPRC	11.70	-0.10	-0.85
AWC	6.20	-0.05	-0.80
TOA	33.50	-0.25	-0.74
BJC	33.50	-0.25	-0.74

## 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
29/11/2022	95,160	80,116	15,044	44,190	45,249	-1,059	105,230	119,215	-13,985	244,580	534,136

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/11/2022	18,781	22,354	-3,573	4,244	4,375	-131	22,844	19,140	3,704	45,869	41,476

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/11/2022	0	0	0	14,229	19,099	-4,870	31,168	26,298	4,870	45,397	187,027