

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Nov-22	29-Nov-22	Change	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22
S50Z22	Dec 2022	994.80	987.10	7.7 0.78 %	440,778	0.59 %	438,200	3.97 %	421,464	2.29 %	412,031	-1.85 %	419,784
S50F23	Jan 2023	992.50	985.90	6.6 0.67 %	112	10.89 %	101	1.00 %	100	1.01 %	99	8.79 %	91
S50G23	Feb 2023	991.90	985.50	6.4 0.65 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H23	Mar 2023	988.80	981.50	7.3 0.74 %	70,565	7.93 %	65,381	2.04 %	64,076	3.42 %	61,959	0.37 %	61,733
S50M23	Jun 2023	984.90	978.20	6.7 0.68 %	19,060	-3.15 %	19,679	-4.61 %	20,630	0.62 %	20,502	4.75 %	19,572
S50U23	Sep 2023	978.70	972.30	6.4 0.66 %	10,941	1.99 %	10,727	-3.48 %	11,114	-0.42 %	11,161	3.83 %	10,749

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Nov-22	29-Nov-22	Change	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22
SIRIZ22	Dec 2022	18,951	1.55	1.54	0.01 0.65 %	78,205	-10.26 %	87,146	-8.82 %	95,573	-0.65 %	96,200	0.08 %	96,119
SIRIU23	Sep 2023	14,002	1.52	1.51	0.01 0.66 %	19,015	279.16 %	5,015	0.00 %	5,015	0.00 %	5,015	0.00 %	5,015
BANPUZ22	Dec 2022	12,012	13.20	12.95	0.25 1.93 %	56,758	0.45 %	56,504	0.55 %	56,193	-3.30 %	58,109	1.63 %	57,177
GUNKULH23	Mar 2023	11,003	5.37	5.30	0.07 1.32 %	60,510	13.09 %	53,507	1.91 %	52,506	-1.86 %	53,501	2.89 %	51,998
BDMSH23	Mar 2023	7,306	29.98	29.47	0.51 1.73 %	3,753	-66.05 %	11,053	-26.08 %	14,952	92.88 %	7,752	4.08 %	7,448
SIRIM23	Jun 2023	4,523	1.52	1.52	0.00 0.00 %	130,856	3.55 %	126,369	16.59 %	108,387	0.00 %	108,387	1.40 %	106,887
AAVH23	Mar 2023	4,012	3.10	3.05	0.05 1.64 %	14,409	7.49 %	13,405	0.04 %	13,399	0.03 %	13,395	0.13 %	13,378
PRMH23	Mar 2023	4,001	7.11	6.85	0.26 3.80 %	3,111	19.20 %	2,610	0.00 %	2,610	0.00 %	2,610	23.70 %	2,110
EAZ22	Dec 2022	3,453	96.50	94.31	2.19 2.32 %	22,069	-13.07 %	25,388	1.61 %	24,985	-0.35 %	25,072	-0.44 %	25,183
AWCH23	Mar 2023	3,031	6.30	6.17	0.13 2.11 %	6,585	8.43 %	6,073	9.17 %	5,563	0.22 %	5,551	0.00 %	5,551

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	(+/-)	24-Nov-22	30-Nov-22	29-Nov-22	Change
GUNKULZ22	Dec 2022	1,156	194,559	-0.50 %	195,544	0.87 %	193,867	-1.09 %	195,999	1.04 %	193,990	5.40	5.32	0.08 1.5 %
BLANDZ22	Dec 2022	99	190,517	0.05 %	190,430	-1.73 %	193,789	-2.27 %	198,299	0.00 %	198,298	1.05	1.04	0.01 0.96 %
SIRIH23	Mar 2023	2,902	158,001	0.17 %	157,728	17.18 %	134,607	14.93 %	117,117	5.41 %	111,107	1.53	1.52	0.01 0.66 %
SIRIM23	Jun 2023	4,523	130,856	3.55 %	126,369	16.59 %	108,387	0.00 %	108,387	1.40 %	106,887	1.52	1.52	0 0 %
JASH23	Mar 2023	0	127,130	0.00 %	127,130	0.00 %	127,129	0.00 %	127,129	-0.39 %	127,629	2.39	2.36	0.03 1.27 %
JASZ22	Dec 2022	3,005	124,349	-1.19 %	125,845	0.00 %	125,845	0.03 %	125,805	-0.01 %	125,820	2.38	2.37	0.01 0.42 %
SIRIZ22	Dec 2022	18,951	78,205	-10.26 %	87,146	-8.82 %	95,573	-0.65 %	96,200	0.08 %	96,119	1.55	1.54	0.01 0.65 %
TRUEZ22	Dec 2022	2,005	75,832	2.70 %	73,835	4.22 %	70,844	0.01 %	70,840	0.02 %	70,824	4.52	4.53	-0.01 -0.2 %
SUPERZ22	Dec 2022	0	71,346	0.00 %	71,346	0.00 %	71,346	-6.55 %	76,345	0.00 %	76,345	0.66	0.65	0.01 1.54 %
BLANDM23	Jun 2023	2,000	70,556	2.92 %	68,556	13.21 %	60,555	0.00 %	60,554	0.00 %	60,553	1.04	1.03	0.01 0.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.00	0.60	5.26
PRM	7.35	0.35	5.00
CPN	72.50	3.00	4.32
CHG	3.70	0.14	3.93
BH	227.00	8.00	3.65
MBK	18.50	0.60	3.35
CENTEL	49.50	1.25	2.59
STEC	12.10	0.30	2.54
CPALL	65.00	1.50	2.36
BJC	34.25	0.75	2.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	15.00	-0.50	-3.23
SCC	336.00	-4.00	-1.18
AP	10.10	-0.10	-0.98
SCGP	55.25	-0.50	-0.90
BBL	144.00	-1.00	-0.69
KBANK	144.50	-1.00	-0.69
IRPC	3.08	-0.02	-0.65
TU	17.10	-0.10	-0.58
ADVANC	189.00	-1.00	-0.53
PTTGC	48.00	-0.25	-0.52

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
30/11/2022	85,622	82,278	3,344	37,988	37,686	302	102,024	105,670	-3,646	225,634	541,457

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/11/2022	13,960	16,671	-2,711	5,320	3,837	1,483	16,162	14,934	1,228	35,442	43,068

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/11/2022	0	0	0	15,310	30,247	-14,937	47,336	32,399	14,937	62,646	189,752