

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		01-Dec-22	30-Nov-22	Change	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	
S50Z22	Dec 2022	994.30	994.80	-0.5 -0.05 %	428,727	-2.73 %	440,778	0.59 %	438,200	3.97 %	421,464	2.29 %	412,031	
S50F23	Jan 2023	993.60	992.50	1.1 0.11 %	133	18.75 %	112	10.89 %	101	1.00 %	100	1.01 %	99	
S50G23	Feb 2023	993.60	991.90	1.7 0.17 %	63	200.00 %	1	0.00 %	0	0.00 %	0	0.00 %	0	
S50H23	Mar 2023	988.30	988.80	-0.5 -0.05 %	71,606	1.48 %	70,565	7.93 %	65,381	2.04 %	64,076	3.42 %	61,959	
S50M23	Jun 2023	984.80	984.90	-0.1 -0.01 %	19,655	3.12 %	19,060	-3.15 %	19,679	-4.61 %	20,630	0.62 %	20,502	
S50U23	Sep 2023	978.90	978.70	0.2 0.02 %	10,972	0.28 %	10,941	1.99 %	10,727	-3.48 %	11,114	-0.42 %	11,161	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Dec-22	30-Nov-22	Change	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	
SIRIH23	Mar 2023	100,853	1.63	1.53	0.10 6.54 %	141,453	-10.47 %	158,001	0.17 %	157,728	17.18 %	134,607	14.93 %	117,117	
SIRIU23	Sep 2023	40,001	1.65	1.52	0.13 8.55 %	39,014	105.17 %	19,015	279.16 %	5,015	0.00 %	5,015	0.00 %	5,015	
BLANDM23	Jun 2023	25,002	1.08	1.04	0.04 3.85 %	94,557	34.02 %	70,556	2.92 %	68,556	13.21 %	60,555	0.00 %	60,554	
SIRIZ22	Dec 2022	15,597	1.68	1.55	0.13 8.39 %	83,450	6.71 %	78,205	-10.26 %	87,146	-8.82 %	95,573	-0.65 %	96,200	
THANIH23	Mar 2023	12,666	4.24	4.10	0.14 3.41 %	11,579	830.04 %	1,245	0.40 %	1,240	16.03 %	574	0.00 %	574	
SIRIM23	Jun 2023	9,315	1.66	1.52	0.14 9.21 %	125,157	-4.36 %	130,856	3.55 %	126,369	16.59 %	108,387	0.00 %	108,387	
BANPUZ22	Dec 2022	9,052	13.30	13.20	0.10 0.76 %	52,183	-8.06 %	56,758	0.45 %	56,504	0.55 %	56,193	-3.30 %	58,109	
WHAM23	Jun 2023	7,500	3.82	3.82	0.00 0.00 %	7,526	846.15 %	26	0.00 %	26	-95.06 %	526	0.00 %	526	
WHAH23	Mar 2023	7,052	3.83	3.84	-0.01 -0.26 %	17,002	70.84 %	9,952	5.29 %	9,452	-0.02 %	9,454	0.01 %	9,453	
THANIZ22	Dec 2022	6,505	4.27	4.13	0.14 3.39 %	12,019	-3.96 %	12,514	0.00 %	12,514	-3.83 %	13,013	18.16 %	11,013	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	(+/-)	25-Nov-22	01-Dec-22	30-Nov-22	Change	
BLANDZ22	Dec 2022	3,033	190,695	0.09 %	190,517	0.05 %	190,430	-1.73 %	193,789	-2.27 %	198,299	1.09	1.05	0.04 3.81 %	
GUNKULZ22	Dec 2022	4,656	190,445	-2.11 %	194,559	-0.50 %	195,544	0.87 %	193,867	-1.09 %	195,999	5.41	5.40	0.01 0.19 %	
SIRIH23	Mar 2023	100,853	141,453	-10.47 %	158,001	0.17 %	157,728	17.18 %	134,607	14.93 %	117,117	1.63	1.53	0.1 6.54 %	
JASH23	Mar 2023	1,000	128,130	0.79 %	127,130	0.00 %	127,130	0.00 %	127,129	0.00 %	127,129	2.37	2.39	-0.02 -0.8 %	
SIRIM23	Jun 2023	9,315	125,157	-4.36 %	130,856	3.55 %	126,369	16.59 %	108,387	0.00 %	108,387	1.66	1.52	0.14 9.21 %	
JASZ22	Dec 2022	552	124,849	0.40 %	124,349	-1.19 %	125,845	0.00 %	125,845	0.03 %	125,805	2.36	2.38	-0.02 -0.8 %	
BLANDM23	Jun 2023	25,002	94,557	34.02 %	70,556	2.92 %	68,556	13.21 %	60,555	0.00 %	60,554	1.08	1.04	0.04 3.85 %	
SIRIZ22	Dec 2022	15,597	83,450	6.71 %	78,205	-10.26 %	87,146	-8.82 %	95,573	-0.65 %	96,200	1.68	1.55	0.13 8.39 %	
SUPERZ22	Dec 2022	0	71,346	0.00 %	71,346	0.00 %	71,346	0.00 %	71,346	-6.55 %	76,345	0.67	0.66	0.01 1.52 %	
TRUEZ22	Dec 2022	5,032	70,830	-6.60 %	75,832	2.70 %	73,835	4.22 %	70,844	0.01 %	70,840	4.57	4.52	0.05 1.11 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	764.00	92.00	13.69
SIRI	1.71	0.14	8.92
HANA	55.75	4.00	7.73
KCE	50.75	2.50	5.18
JMT	70.00	3.00	4.48
AEONTS	167.00	6.50	4.05
THANI	4.28	0.14	3.38
MTC	38.25	1.25	3.38
BAM	15.50	0.50	3.33
COM7	32.75	1.00	3.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	219.00	-8.00	-3.52
BDMS	29.25	-1.00	-3.31
CENTEL	48.25	-1.25	-2.53
CPN	70.75	-1.75	-2.41
TPIPL	1.88	-0.03	-1.57
AOT	74.00	-1.00	-1.33
CK	24.40	-0.30	-1.21
TASCO	18.00	-0.20	-1.10
BEM	9.25	-0.10	-1.07
PTTEP	186.00	-2.00	-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
01/12/2022	64,253	85,743	-21,490	44,773	40,692	4,081	100,029	82,620	17,409	209,055	531,156

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2022	27,146	26,141	1,005	3,772	2,897	875	24,122	26,002	-1,880	55,040	43,642

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2022	592	384	208	13,640	28,734	-15,094	49,524	34,638	14,886	63,756	184,412