

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Dec-22	01-Dec-22	Change	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22
S50Z22	Dec 2022	988.50	994.30	-5.8 -0.58 %	421,240	-1.75 %	428,727	-2.73 %	440,778	0.59 %	438,200	3.97 %	421,464
S50F23	Jan 2023	988.80	993.60	-4.8 -0.48 %	189	42.11 %	133	18.75 %	112	10.89 %	101	1.00 %	100
S50G23	Feb 2023	988.90	993.60	-4.7 -0.47 %	65	3.17 %	63	200.00 %	1	0.00 %	0	0.00 %	0
S50H23	Mar 2023	982.70	988.30	-5.6 -0.57 %	73,435	2.55 %	71,606	1.48 %	70,565	7.93 %	65,381	2.04 %	64,076
S50M23	Jun 2023	979.60	984.80	-5.2 -0.53 %	20,421	3.90 %	19,655	3.12 %	19,060	-3.15 %	19,679	-4.61 %	20,630
S50U23	Sep 2023	973.80	978.90	-5.1 -0.52 %	11,145	1.58 %	10,972	0.28 %	10,941	1.99 %	10,727	-3.48 %	11,114

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Dec-22	01-Dec-22	Change	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22
SIRIM23	Jun 2023	35,904	1.69	1.66	0.03 1.81 %	101,255	-19.10 %	125,157	-4.36 %	130,856	3.55 %	126,369	16.59 %	108,387
SIRIH23	Mar 2023	31,657	1.65	1.63	0.02 1.23 %	146,995	3.92 %	141,453	-10.47 %	158,001	0.17 %	157,728	17.18 %	134,607
BANPUZ22	Dec 2022	10,077	13.30	13.30	0.00 0.00 %	54,353	4.16 %	52,183	-8.06 %	56,758	0.45 %	56,504	0.55 %	56,193
SIRIZ22	Dec 2022	9,019	1.71	1.68	0.03 1.79 %	83,904	0.54 %	83,450	6.71 %	78,205	-10.26 %	87,146	-8.82 %	95,573
THANIH23	Mar 2023	8,027	4.25	4.24	0.01 0.24 %	19,606	69.32 %	11,579	330.04 %	1,245	0.40 %	1,240	116.03 %	574
THCOMZ22	Dec 2022	6,690	13.08	11.93	1.15 9.64 %	8,747	-33.03 %	13,061	-3.68 %	13,560	-0.10 %	13,574	0.00 %	13,574
TRUEM23	Jun 2023	6,294	4.57	4.57	0.00 0.00 %	10,743	-36.94 %	17,036	0.01 %	17,035	0.00 %	17,035	3.02 %	16,535
BLANDM23	Jun 2023	5,509	1.06	1.08	-0.02 -1.85 %	100,062	5.82 %	94,557	34.02 %	70,556	2.92 %	68,556	13.21 %	60,555
THCOMH23	Mar 2023	5,073	13.10	11.90	1.20 10.08 %	6,771	8.91 %	6,217	-7.26 %	6,704	0.31 %	6,683	0.00 %	6,683
GUNKULH23	Mar 2023	4,510	5.47	5.43	0.04 0.74 %	68,020	7.10 %	63,510	4.96 %	60,510	13.09 %	53,507	1.91 %	52,506

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	(+/-)	28-Nov-22	02-Dec-22	01-Dec-22	Change
BLANDZ22	Dec 2022	1,877	191,410	0.37 %	190,695	0.09 %	190,517	0.05 %	190,430	-1.73 %	193,789	1.07	1.09	-0.02 -1.8 %
GUNKULZ22	Dec 2022	56	190,483	0.02 %	190,445	-2.11 %	194,559	-0.50 %	195,544	0.87 %	193,867	5.47	5.41	0.06 1.11 %
SIRIH23	Mar 2023	31,657	146,995	3.92 %	141,453	-10.47 %	158,001	0.17 %	157,728	17.18 %	134,607	1.65	1.63	0.02 1.23 %
JASH23	Mar 2023	1,000	129,130	0.78 %	128,130	0.79 %	127,130	0.00 %	127,130	0.00 %	127,129	2.38	2.37	0.01 0.42 %
JASZ22	Dec 2022	30	124,852	0.00 %	124,849	0.40 %	124,349	-1.19 %	125,845	0.00 %	125,845	2.37	2.36	0.01 0.42 %
SIRIM23	Jun 2023	35,904	101,255	-19.10 %	125,157	-4.36 %	130,856	3.55 %	126,369	16.59 %	108,387	1.69	1.66	0.03 1.81 %
BLANDM23	Jun 2023	5,509	100,062	5.82 %	94,557	34.02 %	70,556	2.92 %	68,556	13.21 %	60,555	1.06	1.08	-0.02 -1.9 %
SIRIZ22	Dec 2022	9,019	83,904	0.54 %	83,450	6.71 %	78,205	-10.26 %	87,146	-8.82 %	95,573	1.71	1.68	0.03 1.79 %
SUPERZ22	Dec 2022	213	71,533	0.26 %	71,346	0.00 %	71,346	0.00 %	71,346	0.00 %	71,346	0.68	0.67	0.01 1.49 %
TRUEZ22	Dec 2022	37	70,827	0.00 %	70,830	-6.60 %	75,832	2.70 %	73,835	4.22 %	70,844	4.57	4.57	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	13.20	1.20	10.00
SAWAD	47.00	1.00	2.17
AP	10.40	0.20	1.96
BEC	10.60	0.20	1.92
ERW	4.48	0.08	1.82
AMATA	20.20	0.30	1.51
AAV	3.12	0.04	1.30
SPALI	24.00	0.30	1.27
TPIPP	3.32	0.04	1.22
TTW	9.05	0.10	1.12

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	46.75	-1.25	-2.60
HANA	54.50	-1.25	-2.24
CKP	4.76	-0.10	-2.06
PTTEP	182.50	-3.50	-1.88
IVL	41.75	-0.75	-1.76
CPF	23.60	-0.40	-1.67
ESSO	12.50	-0.20	-1.57
LH	9.45	-0.15	-1.56
CPALL	64.75	-1.00	-1.52
KCE	50.00	-0.75	-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
02/12/2022	56,834	67,958	-11,124	37,603	37,717	-114	89,700	78,462	11,238	184,137	526,495

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2022	23,355	19,232	4,123	3,745	3,345	400	20,209	24,732	-4,523	47,309	44,821

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2022	51	159	-108	18,823	19,849	-1,026	36,958	35,824	1,134	55,832	191,803