

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Nov-23	13-Nov-23	Change	14-Nov-23	(+/-)	13-Nov-23	(+/-)	10-Nov-23	(+/-)	09-Nov-23	(+/-)	08-Nov-23
S50X23	Nov 2023	863.00	863.20	-0.20 -0.02 %	101	9.78 %	92	-14.81 %	108	-22.86 %	140	-0.71 %	141
S50Z23	Dec 2023	862.10	862.80	-0.70 -0.08 %	592,754	-2.00 %	604,828	-1.32 %	612,895	-3.95 %	638,120	12.40 %	567,730
S50F24	Jan 2024	860.00	861.00	-1.00 -0.12 %	214	0.94 %	212	12.77 %	188	26.17 %	149	-7.45 %	161
S50H24	Mar 2024	860.00	860.50	-0.50 -0.06 %	71,946	-3.95 %	74,905	-0.24 %	75,086	1.85 %	73,723	7.86 %	68,353
S50M24	Jun 2024	858.00	858.70	-0.70 -0.08 %	26,930	-6.32 %	28,747	-0.34 %	28,845	1.22 %	28,496	5.16 %	27,097
S50U24	Sep 2024	853.60	854.20	-0.60 -0.07 %	12,622	-2.40 %	12,932	0.87 %	12,820	-0.01 %	12,821	9.18 %	11,743

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Nov-23	13-Nov-23	Change	14-Nov-23	(+/-)	13-Nov-23	(+/-)	10-Nov-23	(+/-)	09-Nov-23	(+/-)	08-Nov-23
JASZ23	Dec 2023	9,035	2.18	2.32	-0.14 -6.03 %	168,268	-0.58 %	169,257	0.00 %	169,252	1.11 %	167,391	0.74 %	166,165
IRPCH24	Mar 2024	9,016	1.95	2.00	-0.05 -2.50 %	33,185	31.82 %	25,174	0.00 %	25,174	0.01 %	25,172	4.14 %	24,172
BANPUZ23	Dec 2023	6,025	8.05	8.03	0.02 0.25 %	50,247	-4.72 %	52,734	-12.04 %	59,952	-2.02 %	61,188	-0.90 %	61,742
CHGZ23	Dec 2023	5,567	2.80	2.74	0.06 2.19 %	7,615	255.67 %	2,141	33.98 %	1,598	-0.81 %	1,611	-60.88 %	4,118
PTTZ23	Dec 2023	4,756	33.84	33.08	0.76 2.30 %	4,217	-39.52 %	6,972	6.62 %	6,539	21.95 %	5,362	-19.34 %	6,648
IRPCZ23	Dec 2023	4,068	1.96	2.01	-0.05 -2.49 %	20,010	5.23 %	19,015	-2.29 %	19,460	-0.11 %	19,482	0.15 %	19,453
ORZ23	Dec 2023	3,829	19.35	18.31	1.04 5.68 %	3,638	-48.06 %	7,004	32.75 %	5,276	-4.18 %	5,506	5.50 %	5,219
CHGU24	Sep 2024	3,500	2.73	2.95	-0.22 -7.46 %	502	-83.28 %	3,002	##### %	1	0.00 %	1	0.00 %	1
GUNKULZ23	Dec 2023	3,132	2.51	2.55	-0.04 -1.57 %	126,335	0.35 %	125,900	-0.21 %	126,165	0.20 %	125,914	1.20 %	124,418
SIRIM24	Jun 2024	3,000	1.61	1.56	0.05 3.21 %	22,665	-11.69 %	25,665	0.00 %	25,665	0.00 %	25,665	0.00 %	25,665
SIRIU24	Sep 2024	3,000	1.59	1.54	0.05 3.25 %	45,104	-4.25 %	47,104	0.00 %	47,104	0.00 %	47,104	0.01 %	47,099

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price			
		14-Nov-23	(+/-)	13-Nov-23	(+/-)		14-Nov-23	13-Nov-23	Change	
JASZ23	Dec 2023	168,268	-0.58 %	169,257	0.00 %	166,165	9,035	2.18	2.32	-0.14 -6.03 %
GUNKULZ23	Dec 2023	126,335	0.35 %	125,900	-0.21 %	124,418	3,132	2.51	2.55	-0.04 -1.57 %
BLANDM24	Jun 2024	107,023	0.00 %	107,022	0.00 %	107,022	1	0.71	0.69	0.02 2.90 %
KTCZ23	Dec 2023	68,176	0.03 %	68,156	-0.03 %	68,169	28	46.50	46.24	0.26 0.56 %
BANPUZ23	Dec 2023	50,247	-4.72 %	52,734	-12.04 %	61,742	6,025	8.05	8.03	0.02 0.25 %
BLANDH24	Mar 2024	48,288	-1.02 %	48,787	0.00 %	48,787	1,001	0.71	0.69	0.02 2.90 %
SIRIU24	Sep 2024	45,104	-4.25 %	47,104	0.00 %	47,099	3,000	1.59	1.54	0.05 3.25 %
BANPUM24	Jun 2024	35,774	0.53 %	35,584	0.00 %	35,586	429	7.95	7.90	0.05 0.63 %
AAVZ23	Dec 2023	35,178	0.07 %	35,154	0.03 %	36,074	228	2.01	2.05	-0.04 -1.95 %

QA Report : TFEX Information

Wednesday, 15 November 2023

RSU24 Sep 2024 33,194 0.00 % 33,194 0.00 % 33,194 0.00 % 33,194 0.00 % 33,193 1 13.58 13.60 -0.02 -0.15 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.05	0.50	6.62
OR	19.20	1.10	6.08
JMT	25.25	1.15	4.77
BCP	43.75	1.75	4.17
TKN	10.30	0.30	3.00
TOP	48.75	1.25	2.63
BLA	20.00	0.50	2.56
PLANB	8.10	0.20	2.53
TOA	22.10	0.50	2.31
BEAUTY	0.46	0.01	2.22

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	44.25	-6.75	-13.24
CBG	71.00	-4.75	-6.27
JAS	2.18	-0.14	-6.03
BCPG	8.35	-0.50	-5.65
EA	42.25	-2.00	-4.52
IVL	24.00	-1.00	-4.00
BAM	7.80	-0.30	-3.70
CENTEL	42.50	-1.50	-3.41
KCE	51.25	-1.50	-2.84
AP	10.90	-0.30	-2.68

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
14/11/2023	89,810	104,866	-15,056	37,313	31,342	5,971	116,720	107,635	9,085	243,843	704,567

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/11/2023	14,821	11,372	3,449	1,592	1,580	12	9,677	13,138	-3,461	26,090	64,342

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/11/2023	403	99	304	15,175	11,177	3,998	10,561	14,863	-4,302	26,139	136,238