

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Nov-23	14-Nov-23	Change	15-Nov-23	(+/-)	14-Nov-23	(+/-)	13-Nov-23	(+/-)	10-Nov-23	(+/-)	09-Nov-23
S50X23	Nov 2023	881.30	863.00	18.30 2.12 %	102	0.99 %	101	9.78 %	92	-14.81 %	108	-22.86 %	140
S50Z23	Dec 2023	881.20	862.10	19.10 2.22 %	613,387	3.48 %	592,754	-2.00 %	604,828	-1.32 %	612,895	-3.95 %	638,120
S50F24	Jan 2024	879.60	860.00	19.60 2.28 %	173	-19.16 %	214	0.94 %	212	12.77 %	188	26.17 %	149
S50H24	Mar 2024	878.80	860.00	18.80 2.19 %	74,854	4.04 %	71,946	-3.95 %	74,905	-0.24 %	75,086	1.85 %	73,723
S50M24	Jun 2024	876.60	858.00	18.60 2.17 %	27,713	2.91 %	26,930	-6.32 %	28,747	-0.34 %	28,845	1.22 %	28,496
S50U24	Sep 2024	872.50	853.60	18.90 2.21 %	13,637	8.04 %	12,622	-2.40 %	12,932	0.87 %	12,820	-0.01 %	12,821

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Nov-23	14-Nov-23	Change	15-Nov-23	(+/-)	14-Nov-23	(+/-)	13-Nov-23	(+/-)	10-Nov-23	(+/-)	09-Nov-23
JASZ23	Dec 2023	20,003	2.19	2.18	0.01 0.46 %	157,746	-6.25 %	168,268	-0.58 %	169,257	0.00 %	169,252	1.11 %	167,391
BANPUH24	Mar 2024	12,126	8.21	8.06	0.15 1.86 %	39,743	41.01 %	28,184	3.56 %	27,214	-1.17 %	27,535	0.00 %	27,535
IRPCH24	Mar 2024	12,007	2.05	1.95	0.10 5.13 %	43,185	30.13 %	33,185	31.82 %	25,174	0.00 %	25,174	0.01 %	25,172
BANPUZ23	Dec 2023	8,203	8.18	8.05	0.13 1.61 %	49,933	-0.62 %	50,247	-4.72 %	52,734	-12.04 %	59,952	-2.02 %	61,188
CHGZ23	Dec 2023	7,530	3.03	2.80	0.23 8.21 %	3,622	-52.44 %	7,615	255.67 %	2,141	33.98 %	1,598	-0.81 %	1,611
PTTGCH24	Mar 2024	4,993	38.21	36.68	1.53 4.17 %	5,151	56.85 %	3,284	-2.75 %	3,377	-28.68 %	4,735	-4.05 %	4,935
WHAZ23	Dec 2023	4,562	5.01	4.79	0.22 4.59 %	13,586	-0.71 %	13,683	-9.83 %	15,174	11.77 %	13,576	41.49 %	9,595
AWCH24	Mar 2024	3,512	3.65	3.47	0.18 5.19 %	7,940	6.52 %	7,454	0.01 %	7,453	15.43 %	6,457	-7.17 %	6,956
BEMZ23	Dec 2023	3,138	8.03	7.80	0.23 2.95 %	13,485	18.69 %	11,362	4.16 %	10,908	0.57 %	10,846	-0.98 %	10,953
CPALLH24	Mar 2024	3,089	57.75	55.85	1.90 3.40 %	3,088	-52.07 %	6,443	14.83 %	5,611	6.61 %	5,263	15.59 %	4,553

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price			
		15-Nov-23	(+/-)	14-Nov-23	(+/-)		15-Nov-23	14-Nov-23	Change	
JASZ23	Dec 2023	157,746	-6.25 %	168,268	-0.58 %	167,391	20,003	2.19	2.18	0.01 0.46 %
GUNKULZ23	Dec 2023	124,792	-1.22 %	126,335	0.35 %	125,914	534	2.66	2.51	0.15 5.98 %
BLANDM24	Jun 2024	107,023	0.00 %	107,023	0.00 %	107,022	0	0.71	0.71	0.00 0.00 %
KTCZ23	Dec 2023	68,407	0.34 %	68,176	0.03 %	68,179	291	48.60	46.50	2.10 4.52 %
BANPUZ23	Dec 2023	49,933	-0.62 %	50,247	-4.72 %	61,188	8,203	8.18	8.05	0.13 1.61 %
BLANDH24	Mar 2024	47,938	-0.72 %	48,288	-1.02 %	48,787	150	0.70	0.71	-0.01 -1.41 %
IRPCH24	Mar 2024	43,185	30.13 %	33,185	31.82 %	25,172	12,007	2.05	1.95	0.10 5.13 %
SIRIU24	Sep 2024	43,104	-4.43 %	45,104	-4.25 %	47,104	1,000	1.60	1.59	0.01 0.63 %
BANPUH24	Mar 2024	39,743	41.01 %	28,184	3.56 %	27,535	12,126	8.21	8.06	0.15 1.86 %
BANPUM24	Jun 2024	35,880	0.30 %	35,774	0.53 %	35,585	209	8.10	7.95	0.15 1.89 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	46.25	4.00	9.47
HANA	48.25	4.00	9.04
GPSC	46.75	3.75	8.72
DELTA	84.25	5.75	7.32
MTC	43.75	2.75	6.71
GUNKUL	2.66	0.16	6.40
THCOM	12.40	0.70	5.98
WHA	5.10	0.28	5.81
BAM	8.25	0.45	5.77
AMATA	24.40	1.30	5.63
CHG	3.00	0.16	5.63

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ADVANC	218.00	-5.00	-2.24
KTB	18.40	-0.20	-1.08
BH	225.00	-2.00	-0.88
BBL	151.50	-1.00	-0.66

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
15/11/2023	152,732	103,454	49,278	38,059	55,876	-17,817	106,706	138,167	-31,461	297,497	729,866

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2023	31,371	26,767	4,604	4,425	3,400	1,025	19,792	25,421	-5,629	55,588	82,170

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2023	174	42	132	22,682	32,332	-9,650	41,682	32,164	9,518	64,538	152,451