

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		20-Nov-23	17-Nov-23	Change	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23	(+/-)	14-Nov-23
S50X23	Nov 2023	880.00	876.60	3.40 0.39 %	100	-4.76 %	105	-11.02 %	118	15.69 %	102	0.99 %	101
S50Z23	Dec 2023	880.90	877.80	3.10 0.35 %	541,160	-4.95 %	569,366	5.20 %	541,246	-11.76 %	613,387	3.48 %	592,754
S50F24	Jan 2024	879.50	877.20	2.30 0.26 %	201	7.49 %	187	1.08 %	185	6.94 %	173	-19.16 %	214
S50H24	Mar 2024	878.80	875.50	3.30 0.38 %	72,347	-5.27 %	76,368	5.41 %	72,447	-3.22 %	74,854	4.04 %	71,946
S50M24	Jun 2024	876.50	873.60	2.90 0.33 %	26,684	-0.48 %	26,813	0.55 %	26,666	-3.78 %	27,713	2.91 %	26,930
S50U24	Sep 2024	872.40	869.20	3.20 0.37 %	12,784	-3.05 %	13,186	1.42 %	13,002	-4.66 %	13,637	8.04 %	12,622

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Nov-23	17-Nov-23	Change	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23	(+/-)	14-Nov-23
AWCH24	Mar 2024	8,503	3.81	3.69	0.12 3.25 %	14,470	61.37 %	8,967	0.19 %	8,950	12.72 %	7,940	6.52 %	7,454
BANPUH24	Mar 2024	7,266	8.09	8.14	-0.05 -0.61 %	33,706	-20.60 %	42,450	1.68 %	41,750	5.05 %	39,743	41.01 %	28,184
LHZ23	Dec 2023	6,529	7.79	7.60	0.19 2.50 %	19,413	-22.05 %	24,905	0.00 %	24,905	0.03 %	24,897	-0.02 %	24,903
GUNKULZ23	Dec 2023	6,228	2.61	2.64	-0.03 -1.14 %	128,674	-0.04 %	128,720	3.22 %	124,705	-0.07 %	124,792	-1.22 %	126,335
JASZ23	Dec 2023	4,000	2.11	2.09	0.02 0.96 %	127,766	-1.18 %	129,288	-11.61 %	146,264	-7.28 %	157,746	-6.25 %	168,268
AAVH24	Mar 2024	3,766	2.11	2.11	0.00 0.00 %	13,275	20.44 %	11,022	23.32 %	8,938	-10.01 %	9,932	5.79 %	9,388
EAZ23	Dec 2023	3,049	48.00	47.50	0.50 1.05 %	9,516	8.25 %	8,791	-6.00 %	9,352	1.62 %	9,203	6.92 %	8,607
JMTZ23	Dec 2023	2,513	27.75	26.79	0.96 3.58 %	3,460	-6.46 %	3,699	-0.88 %	3,732	12.55 %	3,316	2.98 %	3,220
PTTZ23	Dec 2023	2,425	34.80	34.10	0.70 2.05 %	3,591	38.49 %	2,593	-34.91 %	3,984	11.16 %	3,584	-15.01 %	4,217
CPALLH24	Mar 2024	2,283	56.85	57.57	-0.72 -1.25 %	5,105	18.58 %	4,305	12.73 %	3,819	23.67 %	3,088	-52.07 %	6,443

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		20-Nov-23	(+/-)	17-Nov-23	(+/-)		20-Nov-23	17-Nov-23	Change
GUNKULZ23	Dec 2023	128,674	-0.04 %	128,720	3.22 %	6,228	2.61	2.64	-0.03 -1.14 %
JASZ23	Dec 2023	127,766	-1.18 %	129,288	-11.61 %	4,000	2.11	2.09	0.02 0.96 %
BLANDM24	Jun 2024	107,024	0.00 %	107,024	0.00 %	0	0.73	0.73	0.00 0.00 %
KTCZ23	Dec 2023	68,159	-0.06 %	68,201	-0.30 %	2	46.00	45.75	0.25 0.55 %
BANPUZ23	Dec 2023	50,736	0.34 %	50,566	2.20 %	1,143	8.03	8.14	-0.11 -1.35 %
BLANDH24	Mar 2024	47,940	0.00 %	47,940	0.00 %	0	0.72	0.72	0.00 0.00 %
SIRIU24	Sep 2024	43,104	0.00 %	43,104	0.00 %	0	1.60	1.60	0.00 0.00 %
AAVZ23	Dec 2023	38,144	1.37 %	37,628	5.68 %	537	2.09	2.03	0.06 2.96 %
IRPCH24	Mar 2024	36,677	-5.17 %	38,676	-0.02 %	2,001	2.06	2.10	-0.04 -1.90 %
BANPUM24	Jun 2024	35,694	0.01 %	35,691	0.03 %	208	7.95	8.05	-0.10 -1.24 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	6.60	0.35	5.60
JMT	27.75	1.25	4.72
AWC	3.80	0.16	4.40
STA	16.10	0.60	3.87
BCP	44.25	1.50	3.51
KCE	52.00	1.75	3.48
PTG	8.70	0.25	2.96
AMATA	24.90	0.70	2.89
HANA	44.75	1.25	2.87
BH	225.00	6.00	2.74

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	4.40	-0.26	-5.58
PLANB	8.05	-0.20	-2.42
THCOM	12.60	-0.30	-2.33
TASCO	18.20	-0.40	-2.15
KBANK	131.00	-2.00	-1.50
STPI	2.96	-0.04	-1.33
CPALL	56.00	-0.75	-1.32
BANPU	8.00	-0.10	-1.23
GFPT	10.50	-0.10	-0.94
ADVANC	216.00	-2.00	-0.92

## 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
20/11/2023	75,456	71,562	3,894	26,864	28,362	-1,498	84,731	87,127	-2,396	187,051	653,276

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/11/2023	12,637	19,001	-6,364	2,060	1,536	524	16,882	11,042	5,840	31,579	62,147

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/11/2023	63	671	-608	23,111	17,088	6,023	26,168	31,583	-5,415	49,342	138,691