

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-Nov-23	20-Nov-23	Change	21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23
S50X23	Nov 2023	877.50	880.00	-2.50 -0.28 %	182	82.00 %	100	-4.76 %	105	-11.02 %	118	15.69 %	102
S50Z23	Dec 2023	881.00	880.90	0.10 0.01 %	536,077	-0.94 %	541,160	-4.95 %	569,366	5.20 %	541,246	-11.76 %	613,387
S50F24	Jan 2024	878.40	879.50	-1.10 -0.13 %	204	1.49 %	201	7.49 %	187	1.08 %	185	6.94 %	173
S50H24	Mar 2024	879.00	878.80	0.20 0.02 %	74,189	2.55 %	72,347	-5.27 %	76,368	5.41 %	72,447	-3.22 %	74,854
S50M24	Jun 2024	876.70	876.50	0.20 0.02 %	27,170	1.82 %	26,684	-0.48 %	26,813	0.55 %	26,666	-3.78 %	27,713
S50U24	Sep 2024	872.40	872.40	0.00 0.00 %	13,536	5.88 %	12,784	-3.05 %	13,186	1.42 %	13,002	-4.66 %	13,637

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Nov-23	20-Nov-23	Change	21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23
GUNKULZ23	Dec 2023	6,540	2.66	2.61	0.05 1.92 %	127,697	-0.76 %	128,674	-0.04 %	128,720	3.22 %	124,705	-0.07 %	124,792
IRPCH24	Mar 2024	6,029	2.06	2.06	0.00 0.00 %	36,678	0.00 %	36,677	-5.17 %	38,676	-0.02 %	38,683	-10.42 %	43,185
TTBH24	Mar 2024	5,004	1.57	1.56	0.01 0.64 %	8,378	148.31 %	3,374	-12.91 %	3,874	15.40 %	3,357	2.47 %	3,276
AAVH24	Mar 2024	4,500	2.11	2.11	0.00 0.00 %	17,754	33.74 %	13,275	20.44 %	11,022	23.32 %	8,938	-10.01 %	9,932
ERWZ23	Dec 2023	2,871	5.48	5.48	0.00 0.00 %	4,076	35.15 %	3,016	24.89 %	2,415	-20.09 %	3,022	24.93 %	2,419
AWCZ23	Dec 2023	2,610	3.80	3.80	0.00 0.00 %	12,986	1.03 %	12,854	-0.45 %	12,912	6.09 %	12,171	6.15 %	11,466
TPIPLZ23	Dec 2023	2,005	1.39	1.40	-0.01 -0.71 %	4,195	91.55 %	2,190	0.00 %	2,190	0.00 %	2,190	-0.09 %	2,192
SIRIU24	Sep 2024	2,000	1.61	1.60	0.01 0.63 %	43,104	0.00 %	43,104	0.00 %	43,104	0.00 %	43,104	0.00 %	43,104
BANPUZ23	Dec 2023	1,933	8.04	8.03	0.01 0.12 %	49,909	-1.63 %	50,736	0.34 %	50,566	2.20 %	49,477	-0.91 %	49,933
KTBU24	Sep 2024	1,701	18.10	18.25	-0.15 -0.82 %	27,203	6.67 %	25,502	0.00 %	25,502	0.00 %	25,502	0.39 %	25,402

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23	(Contract)	21-Nov-23	20-Nov-23	Change
GUNKULZ23	Dec 2023	127,697	-0.76 %	128,674	-0.04 %	128,720	3.22 %	124,705	-0.07 %	124,792	6,540	2.66	2.61	0.05 1.92 %
JASZ23	Dec 2023	123,766	-3.13 %	127,766	-1.18 %	129,288	-11.61 %	146,264	-7.28 %	157,746	0	2.07	2.11	-0.04 -1.90 %
BLANDM24	Jun 2024	107,024	0.00 %	107,024	0.00 %	107,024	0.00 %	107,024	0.00 %	107,023	2	0.73	0.73	0.00 0.00 %
KTCZ23	Dec 2023	68,158	0.00 %	68,159	-0.06 %	68,201	-0.30 %	68,407	0.00 %	68,407	3	46.06	46.00	0.06 0.13 %
BANPUZ23	Dec 2023	49,909	-1.63 %	50,736	0.34 %	50,566	2.20 %	49,477	-0.91 %	49,933	1,933	8.04	8.03	0.01 0.12 %
BLANDH24	Mar 2024	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,939	0.00 %	47,938	1	0.72	0.72	0.00 0.00 %
SIRIU24	Sep 2024	43,104	0.00 %	43,104	0.00 %	43,104	0.00 %	43,104	0.00 %	43,104	2,000	1.61	1.60	0.01 0.63 %
AAVZ23	Dec 2023	38,114	-0.08 %	38,144	1.37 %	37,628	5.68 %	35,607	-0.02 %	35,615	44	2.10	2.09	0.01 0.48 %
IRPCH24	Mar 2024	36,678	0.00 %	36,677	-5.17 %	38,676	-0.02 %	38,683	-10.42 %	43,185	6,029	2.06	2.06	0.00 0.00 %
BANPUM24	Jun 2024	35,696	0.01 %	35,694	0.01 %	35,691	0.03 %	35,680	-0.56 %	35,880	5	7.96	7.95	0.01 0.13 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	17.90	0.60	3.47
KEX	4.54	0.14	3.18
IVL	26.75	0.75	2.88
STEC	9.50	0.25	2.70
AAV	2.10	0.04	1.94
DELTA	84.00	1.50	1.82
M	42.25	0.75	1.81
BEC	5.80	0.10	1.75
SCC	294.00	5.00	1.73
HANA	45.50	0.75	1.68

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	67.25	-1.75	-2.54
S	0.91	-0.02	-2.15
TASCO	17.90	-0.30	-1.65
PSL	7.75	-0.10	-1.27
MAJOR	15.70	-0.20	-1.26
BEM	8.05	-0.10	-1.23
AMATA	24.60	-0.30	-1.20
CKP	3.28	-0.04	-1.20
EA	47.50	-0.50	-1.04
WHA	5.00	-0.05	-0.99

### 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
21/11/2023	67,845	66,621	1,224	31,515	27,478	4,037	93,824	99,085	-5,261	193,184	651,358

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/11/2023	24,027	21,812	2,215	1,929	1,384	545	18,045	20,805	-2,760	44,001	68,520

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/11/2023	116	414	-298	22,373	18,604	3,769	23,042	26,513	-3,471	45,531	144,038