

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Nov-23	21-Nov-23	Change	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23
S50X23	Nov 2023	874.10	877.50	-3.40 -0.39 %	150	-17.58 %	182	82.00 %	100	-4.76 %	105	-11.02 %	118
S50Z23	Dec 2023	875.00	881.00	-6.00 -0.68 %	568,693	6.08 %	536,077	-0.94 %	541,160	-4.95 %	569,366	5.20 %	541,246
S50F24	Jan 2024	874.00	878.40	-4.40 -0.50 %	216	5.88 %	204	1.49 %	201	7.49 %	187	1.08 %	185
S50H24	Mar 2024	873.00	879.00	-6.00 -0.68 %	80,445	8.43 %	74,189	2.55 %	72,347	-5.27 %	76,368	5.41 %	72,447
S50M24	Jun 2024	871.10	876.70	-5.60 -0.64 %	27,840	2.47 %	27,170	1.82 %	26,684	-0.48 %	26,813	0.55 %	26,666
S50U24	Sep 2024	867.00	872.40	-5.40 -0.62 %	13,618	0.61 %	13,536	5.88 %	12,784	-3.05 %	13,186	1.42 %	13,002

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Nov-23	21-Nov-23	Change	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23	(+/-)	16-Nov-23
BANPUH24	Mar 2024	7,605	7.87	8.06	-0.19 -2.36 %	39,167	15.84 %	33,811	0.31 %	33,706	-20.60 %	42,450	1.68 %	41,750
AAVH24	Mar 2024	4,003	2.09	2.11	-0.02 -0.95 %	21,755	22.54 %	17,754	33.74 %	13,275	20.44 %	11,022	23.32 %	8,938
BANPUZ23	Dec 2023	3,479	7.82	8.04	-0.22 -2.74 %	50,588	1.36 %	49,909	-1.63 %	50,736	0.34 %	50,566	2.20 %	49,477
GUNKULZ23	Dec 2023	2,118	2.58	2.66	-0.08 -3.01 %	122,367	-4.17 %	127,697	-0.76 %	128,674	-0.04 %	128,720	3.22 %	124,705
IRPCH24	Mar 2024	1,567	2.05	2.06	-0.01 -0.49 %	34,216	-6.71 %	36,678	0.00 %	36,677	-5.17 %	38,676	-0.02 %	38,683
ERWH24	Mar 2024	1,500	5.33	5.30	0.03 0.57 %	4,050	58.82 %	2,550	65.58 %	1,540	48.08 %	1,040	2.87 %	1,011
SIRIM24	Jun 2024	1,500	1.64	1.63	0.01 0.61 %	20,165	-6.92 %	21,665	0.00 %	21,665	0.00 %	21,665	0.00 %	21,665
HMPROZ23	Dec 2023	1,458	12.25	12.37	-0.12 -0.97 %	11,165	6.25 %	10,508	-0.85 %	10,598	-3.40 %	10,971	2.85 %	10,667
IRPCZ23	Dec 2023	1,331	2.06	2.08	-0.02 -0.96 %	15,215	-7.64 %	16,473	-2.95 %	16,974	-2.87 %	17,476	-2.64 %	17,950
BGRIMH24	Mar 2024	1,213	25.80	26.96	-1.16 -4.30 %	4,296	5.04 %	4,090	27.77 %	3,201	-27.15 %	4,394	14.97 %	3,822

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		22-Nov-23	(+/-)	21-Nov-23	(+/-)		22-Nov-23	21-Nov-23	Change
JASZ23	Dec 2023	123,766	0.00 %	123,766	-3.13 %	2	2.04	2.07	-0.03 -1.45 %
GUNKULZ23	Dec 2023	122,367	-4.17 %	127,697	-0.76 %	2,118	2.58	2.66	-0.08 -3.01 %
BLANDM24	Jun 2024	107,024	0.00 %	107,024	0.00 %	0	0.74	0.73	0.01 1.37 %
KTCZ23	Dec 2023	68,155	0.00 %	68,158	0.00 %	0	46.50	46.06	0.44 0.96 %
BANPUZ23	Dec 2023	50,588	1.36 %	49,909	-1.63 %	3,479	7.82	8.04	-0.22 -2.74 %
BLANDH24	Mar 2024	47,940	0.00 %	47,940	0.00 %	0	0.74	0.72	0.02 2.78 %
SIRIU24	Sep 2024	43,104	0.00 %	43,104	0.00 %	0	1.62	1.61	0.01 0.62 %
BANPUH24	Mar 2024	39,167	15.84 %	33,811	0.31 %	7,605	7.87	8.06	-0.19 -2.36 %
AAVZ23	Dec 2023	38,588	1.24 %	38,114	-0.08 %	576	2.09	2.10	-0.01 -0.48 %
BANPUM24	Jun 2024	35,922	0.63 %	35,696	0.01 %	330	7.72	7.96	-0.24 -3.02 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.50	0.02	4.17
STA	16.60	0.40	2.47
SIRI	1.69	0.02	1.20
EGCO	128.50	1.50	1.18
BCP	44.50	0.50	1.14
TOP	52.00	0.50	0.97
GFPT	10.60	0.10	0.95
ADVANC	218.00	2.00	0.93
AMATA	24.80	0.20	0.81
TU	14.00	0.10	0.72

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	4.34	-0.20	-4.41
GPSC	45.75	-2.00	-4.19
GUNKUL	2.56	-0.10	-3.76
BGRIM	26.00	-1.00	-3.70
DELTA	81.00	-3.00	-3.57
IVL	26.00	-0.75	-2.80
ERW	5.35	-0.15	-2.73
GULF	45.75	-1.00	-2.14
STEC	9.30	-0.20	-2.11
BA	15.10	-0.30	-1.95

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
22/11/2023	94,070	103,379	-9,309	39,883	35,193	4,690	122,334	117,715	4,619	256,287	690,962

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2023	32,588	24,248	8,340	2,893	3,502	-609	18,912	26,643	-7,731	54,393	73,868

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2023	470	0	470	25,498	25,896	-398	27,689	27,761	-72	53,657	149,409