

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-Nov-23	22-Nov-23	Change	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23
S50X23	Nov 2023	867.60	874.10	-6.50 -0.74 %	126	-16.00 %	150	-17.58 %	182	82.00 %	100	-4.76 %	105
S50Z23	Dec 2023	869.20	875.00	-5.80 -0.66 %	547,055	-3.80 %	568,693	6.08 %	536,077	-0.94 %	541,160	-4.95 %	569,366
S50F24	Jan 2024	868.60	874.00	-5.40 -0.62 %	229	6.02 %	216	5.88 %	204	1.49 %	201	7.49 %	187
S50H24	Mar 2024	867.30	873.00	-5.70 -0.65 %	79,146	-1.61 %	80,445	8.43 %	74,189	2.55 %	72,347	-5.27 %	76,368
S50M24	Jun 2024	865.50	871.10	-5.60 -0.64 %	28,407	2.04 %	27,840	2.47 %	27,170	1.82 %	26,684	-0.48 %	26,813
S50U24	Sep 2024	861.40	867.00	-5.60 -0.65 %	13,826	1.53 %	13,618	0.61 %	13,536	5.88 %	12,784	-3.05 %	13,186

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Nov-23	22-Nov-23	Change	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23	(+/-)	17-Nov-23
AOTH24	Mar 2024	5,349	63.00	66.10	-3.10 -4.69 %	3,959	86.13 %	2,127	25.78 %	1,691	29.38 %	1,307	3.16 %	1,267
AOTZ23	Dec 2023	4,847	62.75	66.19	-3.44 -5.20 %	7,528	29.19 %	5,827	3.92 %	5,607	11.76 %	5,017	-2.64 %	5,153
SIRIM24	Jun 2024	3,500	1.63	1.64	-0.01 -0.61 %	16,665	-17.36 %	20,165	-6.92 %	21,665	0.00 %	21,665	0.00 %	21,665
SIRIU24	Sep 2024	3,326	1.61	1.62	-0.01 -0.62 %	39,778	-7.72 %	43,104	0.00 %	43,104	0.00 %	43,104	0.00 %	43,104
GUNKULZ23	Dec 2023	2,104	2.61	2.58	0.03 1.16 %	124,455	1.71 %	122,367	-4.17 %	127,697	-0.76 %	128,674	-0.04 %	128,720
WHAH24	Mar 2024	2,029	4.89	4.92	-0.03 -0.61 %	1,616	43.14 %	1,129	0.44 %	1,124	-30.79 %	1,624	-0.31 %	1,629
BEMZ23	Dec 2023	2,000	8.01	8.09	-0.08 -0.99 %	9,536	0.00 %	9,536	0.02 %	9,534	0.00 %	9,534	-9.55 %	10,541
HMPROZ23	Dec 2023	1,902	12.16	12.25	-0.09 -0.73 %	11,111	-0.48 %	11,165	6.25 %	10,508	-0.85 %	10,598	-3.40 %	10,971
CPALLU24	Sep 2024	1,700	56.20	56.85	-0.65 -1.14 %	3,864	72.19 %	2,244	1.81 %	2,204	0.00 %	2,204	15.82 %	1,903
TTAH24	Mar 2024	1,582	5.19	4.89	0.30 6.13 %	2,341	178.36 %	841	-0.47 %	845	1.32 %	834	0.48 %	830

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		23-Nov-23	(+/-)	22-Nov-23	(+/-)		23-Nov-23	22-Nov-23	Change					
GUNKULZ23	Dec 2023	124,455	1.71 %	122,367	-4.17 %	127,697	-0.76 %	128,674	-0.04 %	128,720	2,104	2.61	2.58	0.03 1.16 %
JASZ23	Dec 2023	123,761	0.00 %	123,766	0.00 %	123,766	-3.13 %	127,766	-1.18 %	129,288	155	2.02	2.04	-0.02 -0.98 %
BLANDM24	Jun 2024	107,024	0.00 %	107,024	0.00 %	107,024	0.00 %	107,024	0.00 %	107,024	0	0.73	0.74	-0.01 -1.35 %
KTCZ23	Dec 2023	68,156	0.00 %	68,155	0.00 %	68,158	0.00 %	68,159	-0.06 %	68,201	18	46.99	46.50	0.49 1.05 %
BANPUZ23	Dec 2023	49,498	-2.15 %	50,588	1.36 %	49,909	-1.63 %	50,736	0.34 %	50,566	1,284	7.87	7.82	0.05 0.64 %
BLANDH24	Mar 2024	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	0	0.73	0.74	-0.01 -1.35 %
SIRIU24	Sep 2024	39,778	-7.72 %	43,104	0.00 %	43,104	0.00 %	43,104	0.00 %	43,104	3,326	1.61	1.62	-0.01 -0.62 %
AAVZ23	Dec 2023	38,609	0.05 %	38,588	1.24 %	38,114	-0.08 %	38,144	1.37 %	37,628	51	2.04	2.09	-0.05 -2.39 %
BANPUM24	Jun 2024	35,930	0.02 %	35,922	0.63 %	35,696	0.01 %	35,694	0.01 %	35,691	111	7.80	7.72	0.08 1.04 %
BANPUH24	Mar 2024	34,774	-11.22 %	39,167	15.84 %	33,811	0.31 %	33,706	-20.60 %	42,450	582	7.96	7.87	0.09 1.14 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	5.30	0.38	7.72
AMATA	25.50	0.70	2.82
JMT	27.75	0.50	1.83
COM7	23.50	0.40	1.73
STEC	9.45	0.15	1.61
EA	47.50	0.75	1.60
GUNKUL	2.60	0.04	1.56
EGCO	130.00	1.50	1.17
BCPG	8.85	0.10	1.14
SAWAD	44.50	0.50	1.14

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	62.25	-3.75	-5.68
KEX	4.16	-0.18	-4.15
MBK	15.50	-0.50	-3.12
CKP	3.24	-0.08	-2.41
BEAUTY	0.49	-0.01	-2.00
ICHI	14.80	-0.30	-1.99
JAS	2.02	-0.04	-1.94
BJC	27.00	-0.50	-1.82
GLOBAL	17.60	-0.30	-1.68
GPSC	45.00	-0.75	-1.64
HMPRO	12.00	-0.20	-1.64

## 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
23/11/2023	78,702	98,110	-19,408	35,114	30,585	4,529	106,092	91,213	14,879	219,908	668,789

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/11/2023	17,789	22,488	-4,699	1,445	2,858	-1,413	20,373	14,261	6,112	39,607	65,286

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/11/2023	27	127	-100	11,208	10,546	662	16,332	16,894	-562	27,567	134,807