

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		24-Nov-23	23-Nov-23	Change	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23
S50X23	Nov 2023	871.50	867.60	3.90 0.45 %	102	-19.05 %	126	-16.00 %	150	-17.58 %	182	82.00 %	100
S50Z23	Dec 2023	864.40	869.20	-4.80 -0.55 %	541,068	-1.09 %	547,055	-3.80 %	568,693	6.08 %	536,077	-0.94 %	541,160
S50F24	Jan 2024	862.60	868.60	-6.00 -0.69 %	267	16.59 %	229	6.02 %	216	5.88 %	204	1.49 %	201
S50H24	Mar 2024	862.60	867.30	-4.70 -0.54 %	80,045	1.14 %	79,146	-1.61 %	80,445	8.43 %	74,189	2.55 %	72,347
S50M24	Jun 2024	860.70	865.50	-4.80 -0.55 %	28,022	-1.36 %	28,407	2.04 %	27,840	2.47 %	27,170	1.82 %	26,684
S50U24	Sep 2024	856.60	861.40	-4.80 -0.56 %	13,743	-0.60 %	13,826	1.53 %	13,618	0.61 %	13,536	5.88 %	12,784

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Nov-23	23-Nov-23	Change	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23
JASZ23	Dec 2023	26,471	1.85	2.02	-0.17 -8.42 %	111,679	-9.76 %	123,761	0.00 %	123,766	0.00 %	123,766	-3.13 %	127,766
AAVH24	Mar 2024	4,514	2.04	2.06	-0.02 -0.97 %	26,299	15.42 %	22,785	4.73 %	21,755	22.54 %	17,754	33.74 %	13,275
PTTGCH24	Mar 2024	3,667	38.37	38.70	-0.33 -0.85 %	2,124	-59.78 %	5,281	-1.44 %	5,358	1.52 %	5,278	0.48 %	5,253
KTBH24	Mar 2024	3,281	18.32	18.29	0.03 0.16 %	17,631	22.85 %	14,352	-3.23 %	14,831	1.01 %	14,683	-0.66 %	14,780
BANPUH24	Mar 2024	3,221	7.82	7.96	-0.14 -1.76 %	31,878	-8.33 %	34,774	-11.22 %	39,167	15.84 %	33,811	0.31 %	33,706
TTAH24	Mar 2024	2,500	5.25	5.19	0.06 1.16 %	2,339	-0.09 %	2,341	178.36 %	841	-0.47 %	845	1.32 %	834
GUNKULH24	Mar 2024	2,033	2.59	2.60	-0.01 -0.38 %	11,312	-14.85 %	13,285	0.73 %	13,189	4.01 %	12,680	4.14 %	12,176
CHGM24	Jun 2024	2,000	2.96	2.96	0.00 0.00 %	1,010	-66.45 %	3,010	0.00 %	3,010	0.00 %	3,010	0.00 %	3,010
AAVM24	Jun 2024	2,000	2.08	2.06	0.02 0.97 %	3,530	0.00 %	3,530	-12.41 %	4,030	0.00 %	4,030	33.00 %	3,030
AOTZ23	Dec 2023	1,997	62.63	62.75	-0.12 -0.19 %	7,847	4.24 %	7,528	29.19 %	5,827	3.92 %	5,607	11.76 %	5,017

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23	(+/-)	20-Nov-23	(Contract)	24-Nov-23	23-Nov-23	Change
GUNKULZ23	Dec 2023	124,463	0.01 %	124,455	1.71 %	122,367	-4.17 %	127,697	-0.76 %	128,674	15	2.60	2.61	-0.01 -0.38 %
JASZ23	Dec 2023	111,679	-9.76 %	123,761	0.00 %	123,766	0.00 %	123,766	-3.13 %	127,766	26,471	1.85	2.02	-0.17 -8.42 %
BLANDM24	Jun 2024	107,029	0.00 %	107,024	0.00 %	107,024	0.00 %	107,024	0.00 %	107,024	5	0.74	0.73	0.01 1.37 %
KTCZ23	Dec 2023	68,156	0.00 %	68,156	0.00 %	68,155	0.00 %	68,158	0.00 %	68,159	3	47.05	46.99	0.06 0.13 %
BANPUZ23	Dec 2023	49,173	-0.66 %	49,498	-2.15 %	50,588	1.36 %	49,909	-1.63 %	50,736	386	7.74	7.87	-0.13 -1.65 %
BLANDH24	Mar 2024	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	0	0.72	0.73	-0.01 -1.37 %
SIRIU24	Sep 2024	39,778	0.00 %	39,778	-7.72 %	43,104	0.00 %	43,104	0.00 %	43,104	0	1.60	1.61	-0.01 -0.62 %
AAVZ23	Dec 2023	38,590	-0.05 %	38,609	0.05 %	38,588	1.24 %	38,114	-0.08 %	38,144	33	2.06	2.04	0.02 0.98 %
BANPUM24	Jun 2024	35,838	-0.26 %	35,930	0.02 %	35,922	0.63 %	35,696	0.01 %	35,694	11	7.70	7.80	-0.10 -1.28 %
IRPCH24	Mar 2024	34,169	0.04 %	34,157	-0.17 %	34,216	-6.71 %	36,678	0.00 %	36,677	12	1.99	2.03	-0.04 -1.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	14.20	0.30	2.16
PSL	7.65	0.10	1.32
MBK	15.70	0.20	1.29
BCH	21.30	0.20	0.95
PTT	34.50	0.25	0.73
CBG	80.00	0.50	0.63
STA	16.60	0.10	0.61
AOT	62.50	0.25	0.40
CPN	67.25	0.25	0.37
SCB	99.25	0.25	0.25

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.83	-0.19	-9.41
BGRIM	24.40	-1.35	-5.24
JMT	26.50	-1.25	-4.50
BEAUTY	0.47	-0.02	-4.08
S	0.89	-0.03	-3.26
EA	46.00	-1.50	-3.16
IVL	25.00	-0.75	-2.91
AWC	3.64	-0.10	-2.67
STEC	9.20	-0.25	-2.65
BAM	8.15	-0.20	-2.40

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
24/11/2023	84,222	91,442	-7,220	23,922	25,752	-1,830	98,069	89,019	9,050	206,213	663,247

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2023	6,919	5,949	970	961	776	185	5,509	6,664	-1,155	13,389	49,542

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2023	1,066	8	1,058	13,301	11,821	1,480	16,577	19,115	-2,538	30,944	133,978