

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Nov-23	24-Nov-23	Change	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23
S50X23	Nov 2023	858.00	871.50	-13.50 -1.55 %	97	-4.90 %	102	-19.05 %	126	-16.00 %	150	-17.58 %	182
S50Z23	Dec 2023	860.90	864.40	-3.50 -0.40 %	561,082	3.70 %	541,068	-1.09 %	547,055	-3.80 %	568,693	6.08 %	536,077
S50F24	Jan 2024	860.80	862.60	-1.80 -0.21 %	295	10.49 %	267	16.59 %	229	6.02 %	216	5.88 %	204
S50H24	Mar 2024	859.30	862.60	-3.30 -0.38 %	82,758	3.39 %	80,045	1.14 %	79,146	-1.61 %	80,445	8.43 %	74,189
S50M24	Jun 2024	857.50	860.70	-3.20 -0.37 %	28,067	0.16 %	28,022	-1.36 %	28,407	2.04 %	27,840	2.47 %	27,170
S50U24	Sep 2024	853.30	856.60	-3.30 -0.39 %	15,022	9.31 %	13,743	-0.60 %	13,826	1.53 %	13,618	0.61 %	13,536

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Nov-23	24-Nov-23	Change	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23
KTCZ23	Dec 2023	12,966	46.20	47.05	-0.85 -1.81 %	74,645	9.52 %	68,156	0.00 %	68,156	0.00 %	68,155	0.00 %	68,158
BANPUH24	Mar 2024	10,715	7.86	7.82	0.04 0.51 %	38,680	21.34 %	31,878	-8.33 %	34,774	-11.22 %	39,167	15.84 %	33,811
BANPUU24	Sep 2024	2,302	7.65	7.65	0.00 0.00 %	16,632	11.39 %	14,931	-0.65 %	15,029	0.00 %	15,029	5.66 %	14,224
SIRIH24	Mar 2024	2,000	1.67	1.64	0.03 1.83 %	2,661	0.00 %	2,661	1.49 %	2,622	0.00 %	2,622	0.19 %	2,617
AOTZ23	Dec 2023	1,962	61.21	62.63	-1.42 -2.27 %	7,706	-1.80 %	7,847	4.24 %	7,528	29.19 %	5,827	3.92 %	5,607
PTTZ23	Dec 2023	1,859	34.60	34.27	0.33 0.96 %	2,713	-26.74 %	3,703	-22.95 %	4,806	36.92 %	3,510	-23.73 %	4,602
SAWADZ23	Dec 2023	1,851	44.00	44.90	-0.90 -2.00 %	9,015	0.07 %	9,009	-7.00 %	9,687	0.96 %	9,595	-0.62 %	9,655
BEAUTYM24	Jun 2024	1,700	0.49	0.49	0.00 0.00 %	9,051	0.00 %	9,051	0.00 %	9,051	-11.27 %	10,201	0.00 %	10,201
SIRIU24	Sep 2024	1,674	1.62	1.60	0.02 1.25 %	38,104	-4.21 %	39,778	0.00 %	39,778	-7.72 %	43,104	0.00 %	43,104
AOTH24	Mar 2024	1,669	61.62	62.70	-1.08 -1.72 %	4,834	33.13 %	3,631	-8.28 %	3,959	86.13 %	2,127	25.78 %	1,691

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(+/-)	21-Nov-23	(Contract)	27-Nov-23	24-Nov-23	Change
GUNKULZ23	Dec 2023	124,465	0.00 %	124,463	0.01 %	124,455	1.71 %	122,367	-4.17 %	127,697	22	2.59	2.60	-0.01 -0.38 %
BLANDM24	Jun 2024	107,030	0.00 %	107,029	0.00 %	107,024	0.00 %	107,024	0.00 %	107,024	1	0.75	0.74	0.01 1.35 %
JASZ23	Dec 2023	100,448	-10.06 %	111,679	-9.76 %	123,761	0.00 %	123,766	0.00 %	123,766	1,135	1.90	1.85	0.05 2.70 %
KTCZ23	Dec 2023	74,645	9.52 %	68,156	0.00 %	68,156	0.00 %	68,155	0.00 %	68,158	12,966	46.20	47.05	-0.85 -1.81 %
BANPUZ23	Dec 2023	48,111	-2.16 %	49,173	-0.66 %	49,498	-2.15 %	50,588	1.36 %	49,909	1,560	7.84	7.74	0.10 1.29 %
BLANDH24	Mar 2024	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	0	0.74	0.72	0.02 2.78 %
BANPUH24	Mar 2024	38,680	21.34 %	31,878	-8.33 %	34,774	-11.22 %	39,167	15.84 %	33,811	10,715	7.86	7.82	0.04 0.51 %
AAVZ23	Dec 2023	38,133	-1.18 %	38,590	-0.05 %	38,609	0.05 %	38,588	1.24 %	38,114	1,558	2.01	2.06	-0.05 -2.43 %
SIRIU24	Sep 2024	38,104	-4.21 %	39,778	0.00 %	39,778	-7.72 %	43,104	0.00 %	43,104	1,674	1.62	1.60	0.02 1.25 %
BANPUM24	Jun 2024	35,836	-0.01 %	35,838	-0.26 %	35,930	0.02 %	35,922	0.63 %	35,696	2	7.75	7.70	0.05 0.65 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.35	0.70	9.15
TTA	5.50	0.25	4.76
GFPT	10.80	0.40	3.85
JAS	1.90	0.07	3.83
BGRIM	25.00	0.60	2.46
GPSC	45.00	1.00	2.27
BEAUTY	0.48	0.01	2.13
IVL	25.50	0.50	2.00
JMT	27.00	0.50	1.89
SGP	8.15	0.15	1.88

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	14.00	-0.80	-5.41
TKN	9.50	-0.35	-3.55
KEX	4.04	-0.12	-2.88
BJC	26.25	-0.75	-2.78
AOT	61.00	-1.50	-2.40
PTTEP	155.50	-3.50	-2.20
ICHI	14.40	-0.30	-2.04
AAV	2.00	-0.04	-1.96
MAJOR	15.40	-0.30	-1.91
ERW	5.25	-0.10	-1.87

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
27/11/2023	97,890	104,648	-6,758	28,749	31,245	-2,496	106,428	97,174	9,254	233,067	687,321

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/11/2023	18,718	16,958	1,760	1,765	1,321	444	13,981	16,185	-2,204	34,464	61,953

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/11/2023	312	860	-548	9,843	16,690	-6,847	26,859	19,464	7,395	37,014	137,516