

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-Nov-23	27-Nov-23	Change	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23
S50X23	Nov 2023	868.00	858.00	10.00 1.17 %	95	-2.06 %	97	-4.90 %	102	-19.05 %	126	-16.00 %	150
S50Z23	Dec 2023	868.30	860.90	7.40 0.86 %	583,118	3.93 %	561,082	3.70 %	541,068	-1.09 %	547,055	-3.80 %	568,693
S50F24	Jan 2024	867.00	860.80	6.20 0.72 %	303	2.71 %	295	10.49 %	267	16.59 %	229	6.02 %	216
S50H24	Mar 2024	866.40	859.30	7.10 0.83 %	88,883	7.40 %	82,758	3.39 %	80,045	1.14 %	79,146	-1.61 %	80,445
S50M24	Jun 2024	864.50	857.50	7.00 0.82 %	28,793	2.59 %	28,067	0.16 %	28,022	-1.36 %	28,407	2.04 %	27,840
S50U24	Sep 2024	860.30	853.30	7.00 0.82 %	14,427	-3.96 %	15,022	9.31 %	13,743	-0.60 %	13,826	1.53 %	13,618

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Nov-23	27-Nov-23	Change	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23
SIRIU24	Sep 2024	5,500	1.63	1.62	0.01 0.62 %	36,604	-3.94 %	38,104	-4.21 %	39,778	0.00 %	39,778	-7.72 %	43,104
JASZ23	Dec 2023	5,082	1.96	1.90	0.06 3.16 %	97,474	-2.96 %	100,448	-10.06 %	111,679	-9.76 %	123,761	0.00 %	123,766
SIRIZ23	Dec 2023	4,033	1.70	1.69	0.01 0.59 %	14,542	-21.63 %	18,555	-2.97 %	19,123	0.27 %	19,072	-2.50 %	19,562
APM24	Jun 2024	3,500	11.05	10.78	0.27 2.50 %	10,004	-13.04 %	11,504	-4.17 %	12,004	4.35 %	11,504	0.00 %	11,504
BANPUZ23	Dec 2023	3,411	7.80	7.84	-0.04 -0.51 %	44,824	-6.83 %	48,111	-2.16 %	49,173	-0.66 %	49,498	-2.15 %	50,588
ITDH24	Mar 2024	3,101	1.24	1.24	0.00 0.00 %	7,564	69.48 %	4,463	0.47 %	4,442	-3.89 %	4,622	7.29 %	4,308
SIRIM24	Jun 2024	3,000	1.65	1.64	0.01 0.61 %	13,665	-18.00 %	16,665	0.00 %	16,665	0.00 %	16,665	-17.36 %	20,165
CPALLU24	Sep 2024	3,000	55.97	55.93	0.04 0.07 %	7,475	67.04 %	4,475	8.48 %	4,125	6.75 %	3,864	72.19 %	2,244
AOTZ23	Dec 2023	2,342	60.86	61.21	-0.35 -0.57 %	8,753	13.59 %	7,706	-1.80 %	7,847	4.24 %	7,528	29.19 %	5,827
BANPUH24	Mar 2024	2,125	7.83	7.86	-0.03 -0.38 %	36,199	-6.41 %	38,680	21.34 %	31,878	-8.33 %	34,774	-11.22 %	39,167

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(+/-)	22-Nov-23	(Contract)	28-Nov-23	27-Nov-23	Change
GUNKULZ23	Dec 2023	123,469	-0.80 %	124,465	0.00 %	124,463	0.01 %	124,455	1.71 %	122,367	1,522	2.62	2.59	0.03 1.16 %
BLANDM24	Jun 2024	107,030	0.00 %	107,030	0.00 %	107,029	0.00 %	107,024	0.00 %	107,024	0	0.74	0.75	-0.01 -1.33 %
JASZ23	Dec 2023	97,474	-2.96 %	100,448	-10.06 %	111,679	-9.76 %	123,761	0.00 %	123,766	5,082	1.96	1.90	0.06 3.16 %
KTCZ23	Dec 2023	68,179	-8.66 %	74,645	9.52 %	68,156	0.00 %	68,156	0.00 %	68,155	45	46.85	46.20	0.65 1.41 %
BLANDH24	Mar 2024	47,945	0.01 %	47,940	0.00 %	47,940	0.00 %	47,940	0.00 %	47,940	5	0.74	0.74	0.00 0.00 %
BANPUZ23	Dec 2023	44,824	-6.83 %	48,111	-2.16 %	49,173	-0.66 %	49,498	-2.15 %	50,588	3,411	7.80	7.84	-0.04 -0.51 %
AAVZ23	Dec 2023	37,608	-1.38 %	38,133	-1.18 %	38,590	-0.05 %	38,609	0.05 %	38,588	12	2.02	2.01	0.01 0.50 %
SIRIU24	Sep 2024	36,604	-3.94 %	38,104	-4.21 %	39,778	0.00 %	39,778	-7.72 %	43,104	5,500	1.63	1.62	0.01 0.62 %
BANPUH24	Mar 2024	36,199	-6.41 %	38,680	21.34 %	31,878	-8.33 %	34,774	-11.22 %	39,167	2,125	7.83	7.86	-0.03 -0.38 %
BANPUM24	Jun 2024	35,835	0.00 %	35,836	-0.01 %	35,838	-0.26 %	35,930	0.02 %	35,922	7	7.72	7.75	-0.03 -0.39 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.02	0.12	6.32
PLANB	8.40	0.35	4.35
AP	11.30	0.40	3.67
GLOBAL	17.70	0.50	2.91
TU	14.60	0.40	2.82
KEX	4.14	0.10	2.48
EGCO	131.00	3.00	2.34
MTC	44.00	1.00	2.33
CPN	67.50	1.50	2.27
GPSC	46.00	1.00	2.22

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	153.50	-2.00	-1.29
TASCO	17.10	-0.20	-1.16
GFPT	10.70	-0.10	-0.93
MINT	27.25	-0.25	-0.91
AOT	60.50	-0.50	-0.82
M	40.50	-0.25	-0.61
PSL	8.30	-0.05	-0.60
INTUCH	70.25	-0.25	-0.35

### 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
28/11/2023	100,417	80,323	20,094	30,534	36,848	-6,314	85,420	99,200	-13,780	216,371	715,619

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/11/2023	13,181	14,483	-1,302	1,282	952	330	10,183	9,211	972	24,646	57,860

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/11/2023	0	100	-100	13,031	24,170	-11,139	25,817	14,578	11,239	38,848	148,555