

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Nov-23	28-Nov-23	Change	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23
S50Z23	Dec 2023	858.40	868.30	-9.90 -1.14 %	592,627	1.63 %	583,118	3.93 %	561,082	3.70 %	541,068	-1.09 %	547,055
S50F24	Jan 2024	857.50	867.00	-9.50 -1.10 %	310	2.31 %	303	2.71 %	295	10.49 %	267	16.59 %	229
S50G24	Feb 2024	857.60	866.80	-9.20 -1.06 %	11	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H24	Mar 2024	856.60	866.40	-9.80 -1.13 %	88,426	-0.51 %	88,883	7.40 %	82,758	3.39 %	80,045	1.14 %	79,146
S50M24	Jun 2024	854.60	864.50	-9.90 -1.15 %	28,618	-0.61 %	28,793	2.59 %	28,067	0.16 %	28,022	-1.36 %	28,407
S50U24	Sep 2024	850.60	860.30	-9.70 -1.13 %	14,813	2.68 %	14,427	-3.96 %	15,022	9.31 %	13,743	-0.60 %	13,826

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Nov-23	28-Nov-23	Change	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23
CPALLH24	Mar 2024	7,334	52.60	55.60	-3.00 -5.40 %	11,852	67.21 %	7,088	-0.24 %	7,105	5.70 %	6,722	0.73 %	6,673
BANPUH24	Mar 2024	5,414	7.85	7.83	0.02 0.26 %	31,608	-12.68 %	36,199	-6.41 %	38,680	21.34 %	31,878	-8.33 %	34,774
KTCZ23	Dec 2023	4,428	47.75	46.85	0.90 1.92 %	70,380	3.23 %	68,179	-8.66 %	74,645	9.52 %	68,156	0.00 %	68,156
CPALLU24	Sep 2024	4,204	53.00	55.97	-2.97 -5.31 %	7,678	2.72 %	7,475	67.04 %	4,475	8.48 %	4,125	6.75 %	3,864
CPALLM24	Jun 2024	4,007	53.48	55.80	-2.32 -4.16 %	2,835	-41.76 %	4,868	0.02 %	4,867	0.00 %	4,867	0.00 %	4,867
AAVZ23	Dec 2023	3,509	1.98	2.02	-0.04 -1.98 %	34,098	-9.33 %	37,608	-1.38 %	38,133	-1.18 %	38,590	-0.05 %	38,609
AOTH24	Mar 2024	2,631	59.30	60.75	-1.45 -2.39 %	6,812	37.78 %	4,944	2.28 %	4,834	33.13 %	3,631	-8.28 %	3,959
ITDH24	Mar 2024	2,552	1.20	1.24	-0.04 -3.23 %	5,107	-32.48 %	7,564	69.48 %	4,463	0.47 %	4,442	-3.89 %	4,622
PTTGCH24	Mar 2024	2,480	38.50	38.50	0.00 0.00 %	5,407	58.70 %	3,407	82.78 %	1,864	-12.24 %	2,124	-59.78 %	5,281
AWCZ23	Dec 2023	2,005	3.66	3.66	0.00 0.00 %	10,561	-0.04 %	10,565	-0.11 %	10,577	-0.40 %	10,620	-8.25 %	11,575

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23	(+/-)	23-Nov-23	(Contract)	29-Nov-23	28-Nov-23	Change
GUNKULZ23	Dec 2023	124,019	0.45 %	123,469	-0.80 %	124,465	0.00 %	124,463	0.01 %	124,455	1,141	2.65	2.62	0.03 1.15 %
BLANDM24	Jun 2024	107,030	0.00 %	107,030	0.00 %	107,030	0.00 %	107,029	0.00 %	107,024	0	0.75	0.74	0.01 1.35 %
JASZ23	Dec 2023	97,970	0.51 %	97,474	-2.96 %	100,448	-10.06 %	111,679	-9.76 %	123,761	546	1.92	1.96	-0.04 -2.04 %
KTCZ23	Dec 2023	70,380	3.23 %	68,179	-8.66 %	74,645	9.52 %	68,156	0.00 %	68,156	4,428	47.75	46.85	0.90 1.92 %
BLANDH24	Mar 2024	47,945	0.00 %	47,945	0.01 %	47,940	0.00 %	47,940	0.00 %	47,940	3	0.74	0.74	0.00 0.00 %
BANPUZ23	Dec 2023	44,905	0.18 %	44,824	-6.83 %	48,111	-2.16 %	49,173	-0.66 %	49,498	1,250	7.75	7.80	-0.05 -0.64 %
IRPCH24	Mar 2024	36,155	2.86 %	35,149	0.00 %	35,149	2.87 %	34,169	0.04 %	34,157	1,507	2.01	2.04	-0.03 -1.47 %
BANPUM24	Jun 2024	35,836	0.00 %	35,835	0.00 %	35,836	-0.01 %	35,838	-0.26 %	35,930	3	7.72	7.72	0.00 0.00 %
AAVZ23	Dec 2023	34,098	-9.33 %	37,608	-1.38 %	38,133	-1.18 %	38,590	-0.05 %	38,609	3,509	1.98	2.02	-0.04 -1.98 %
RSU24	Sep 2024	33,200	0.00 %	33,199	0.00 %	33,199	0.00 %	33,199	0.00 %	33,199	1	13.65	13.65	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	26.75	1.50	5.94
GPSC	47.75	1.75	3.80
SPRC	8.30	0.20	2.47
EGCO	134.00	3.00	2.29
RATCH	35.00	0.75	2.19
TU	14.90	0.30	2.05
GFPT	10.90	0.20	1.87
HANA	44.50	0.75	1.71
MTC	44.75	0.75	1.70
SAWAD	45.00	0.75	1.69

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	77.00	-4.75	-5.81
CPALL	51.75	-3.00	-5.48
STA	15.80	-0.90	-5.39
JAS	1.94	-0.08	-3.96
GLOBAL	17.10	-0.60	-3.39
ITD	1.17	-0.04	-3.31
STGT	6.40	-0.20	-3.03
IRPC	2.00	-0.06	-2.91
BJC	25.50	-0.75	-2.86
AOT	59.00	-1.50	-2.48

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
29/11/2023	105,789	127,723	-21,934	38,015	31,272	6,743	128,481	113,290	15,191	272,285	724,902

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/11/2023	32,264	28,206	4,058	3,647	2,377	1,270	21,229	26,557	-5,328	57,140	76,095

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/11/2023	508	1,579	-1,071	21,195	26,529	-5,334	32,829	26,424	6,405	54,532	158,350