

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		30-Nov-23	29-Nov-23	Change	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23
S50Z23	Dec 2023	851.60	858.40	-6.80 -0.79 %	613,505	3.52 %	592,627	1.63 %	583,118	3.93 %	561,082	3.70 %	541,068
S50F24	Jan 2024	851.00	857.50	-6.50 -0.76 %	323	4.19 %	310	2.31 %	303	2.71 %	295	10.49 %	267
S50G24	Feb 2024	850.80	857.60	-6.80 -0.79 %	24	118.18 %	11	0.00 %	0	0.00 %	0	0.00 %	0
S50H24	Mar 2024	849.70	856.60	-6.90 -0.81 %	92,285	4.36 %	88,426	-0.51 %	88,883	7.40 %	82,758	3.39 %	80,045
S50M24	Jun 2024	848.00	854.60	-6.60 -0.77 %	29,990	4.79 %	28,618	-0.61 %	28,793	2.59 %	28,067	0.16 %	28,022
S50U24	Sep 2024	843.70	850.60	-6.90 -0.81 %	15,950	7.68 %	14,813	2.68 %	14,427	-3.96 %	15,022	9.31 %	13,743

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Nov-23	29-Nov-23	Change	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(+/-)	24-Nov-23
JASZ23	Dec 2023	90,952	2.15	1.92	0.23 11.98 %	99,085	1.14 %	97,970	0.51 %	97,474	-2.96 %	100,448	-10.06 %	111,679
JASH24	Mar 2024	14,204	2.11	1.93	0.18 9.33 %	4,313	60.27 %	2,691	0.00 %	2,691	0.00 %	2,691	-0.33 %	2,700
BANPUH24	Mar 2024	9,565	7.51	7.85	-0.34 -4.33 %	39,132	23.80 %	31,608	-12.68 %	36,199	-6.41 %	38,680	21.34 %	31,878
WHAZ23	Dec 2023	6,436	4.98	4.90	0.08 1.63 %	6,163	-31.58 %	9,007	0.23 %	8,986	6.22 %	8,460	-0.65 %	8,515
TTAH24	Mar 2024	3,045	5.27	5.38	-0.11 -2.04 %	2,467	1.36 %	2,434	31.35 %	1,853	0.00 %	1,853	-20.78 %	2,339
GULFZ23	Dec 2023	2,722	45.73	46.22	-0.49 -1.06 %	10,893	10.10 %	9,894	1.03 %	9,793	-0.05 %	9,798	-3.09 %	10,110
WHAUPH24	Mar 2024	2,511	4.04	4.04	0.00 0.00 %	1,513	0.46 %	1,506	0.00 %	1,506	49.55 %	1,007	0.00 %	1,007
BTSH24	Mar 2024	2,501	7.15	7.11	0.04 0.56 %	5,005	11.12 %	4,504	0.00 %	4,504	-0.75 %	4,538	0.00 %	4,538
KTBU24	Sep 2024	2,501	18.02	18.37	-0.35 -1.91 %	31,506	8.62 %	29,005	0.69 %	28,805	-0.35 %	28,905	1.76 %	28,404
WHAM24	Jun 2024	2,500	4.95	4.88	0.07 1.43 %	2,517	147.49 %	1,017	0.00 %	1,017	0.00 %	1,017	-32.96 %	1,517
APU24	Sep 2024	2,500	10.50	11.03	-0.53 -4.81 %	7,000	55.56 %	4,500	0.00 %	4,500	0.00 %	4,500	28.57 %	3,500

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(+/-)		24-Nov-23	30-Nov-23	29-Nov-23	Change
GUNKULZ23	Dec 2023	123,462	-0.45 %	124,019	0.45 %	123,469	-0.80 %	124,465	0.00 %	124,463	53	2.60	2.65	-0.05 -1.89 %
BLANDM24	Jun 2024	108,031	0.94 %	107,030	0.00 %	107,030	0.00 %	107,030	0.00 %	107,029	1,001	0.73	0.75	-0.02 -2.67 %
JASZ23	Dec 2023	99,085	1.14 %	97,970	0.51 %	97,474	-2.96 %	100,448	-10.06 %	111,679	90,952	2.15	1.92	0.23 11.98 %
KTCZ23	Dec 2023	68,205	-3.09 %	70,380	3.23 %	68,179	-8.66 %	74,645	9.52 %	68,156	68	46.75	47.75	-1.00 -2.09 %
BLANDH24	Mar 2024	49,447	3.13 %	47,945	0.00 %	47,945	0.01 %	47,940	0.00 %	47,940	1,503	0.73	0.74	-0.01 -1.35 %
BANPUZ23	Dec 2023	44,174	-1.63 %	44,905	0.18 %	44,824	-6.83 %	48,111	-2.16 %	49,173	1,003	7.50	7.75	-0.25 -3.23 %
BANPUH24	Mar 2024	39,132	23.80 %	31,608	-12.68 %	36,199	-6.41 %	38,680	21.34 %	31,878	9,565	7.51	7.85	-0.34 -4.33 %
BANPUM24	Jun 2024	35,949	0.32 %	35,836	0.00 %	35,835	0.00 %	35,836	-0.01 %	35,838	118	7.40	7.72	-0.32 -4.15 %
IRPCH24	Mar 2024	35,664	-1.36 %	36,155	2.86 %	35,149	0.00 %	35,149	2.87 %	34,169	9	2.00	2.01	-0.01 -0.50 %

## QA Report : TFEX Information

Friday, 01 December 2023

RSU24 Sep 2024 33,200 0.00 % 33,200 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)	(%)
JAS	2.32	0.38	19.59
BH	223.00	7.00	3.24
PSL	8.45	0.25	3.05
BTS	7.25	0.15	2.11
WHA	5.00	0.10	2.04
AEONTS	158.50	3.00	1.93
CPN	67.75	1.25	1.88
AWC	3.70	0.06	1.65
AMATA	25.00	0.30	1.21
CPF	19.90	0.20	1.02

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RATCH	32.50	-2.50	-7.14
TRUE	5.60	-0.35	-5.88
BGRIM	25.25	-1.50	-5.61
GPSC	45.50	-2.25	-4.71
KEX	3.90	-0.18	-4.41
BLAND	0.70	-0.03	-4.11
EA	44.50	-1.75	-3.78
EGCO	129.00	-5.00	-3.73
AP	10.80	-0.40	-3.57
KKP	47.75	-1.75	-3.54

### 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
30/11/2023	136,901	143,538	-6,637	40,696	40,362	334	136,534	130,231	6,303	314,131	752,077

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/11/2023	19,596	17,133	2,463	1,893	2,487	-594	13,862	15,731	-1,869	35,351	65,993

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/11/2023	140	105	35	37,878	21,998	15,880	25,547	41,462	-15,915	63,565	148,532