

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		16-Oct-23	12-Oct-23	Change	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	
S50V23	Oct 2023	880.20	894.40	-14.20 -1.59 %	5,976	-0.13 %	5,984	0.02 %	5,983	0.12 %	5,976	0.20 %	5,964	
S50X23	Nov 2023	879.60	893.40	-13.80 -1.54 %	61	-30.68 %	88	-9.28 %	97	51.56 %	64	3.23 %	62	
S50Z23	Dec 2023	878.70	892.80	-14.10 -1.58 %	640,417	9.61 %	584,273	-8.21 %	636,544	10.70 %	575,015	-4.81 %	604,102	
S50H24	Mar 2024	877.00	891.10	-14.10 -1.58 %	71,197	8.86 %	65,402	-6.58 %	70,006	7.73 %	64,981	4.82 %	61,991	
S50M24	Jun 2024	875.60	889.80	-14.20 -1.60 %	27,783	6.35 %	26,125	-1.81 %	26,606	3.11 %	25,804	-0.65 %	25,974	
S50U24	Sep 2024	870.70	884.50	-13.80 -1.56 %	11,544	13.75 %	10,149	4.22 %	9,738	7.60 %	9,050	1.45 %	8,921	

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Oct-23	12-Oct-23	Change	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23
CPALLM24	Jun 2024	14,467	57.75	60.36	-2.61 -4.32 %	5,678	-71.61 %	19,998	0.35 %	19,928	0.50 %	19,828	0.79 %	19,672
SUPERZ23	Dec 2023	13,688	0.47	0.48	-0.01 -2.08 %	31,514	76.71 %	17,834	0.02 %	17,830	0.11 %	17,810	0.02 %	17,807
WHAZ23	Dec 2023	8,110	5.25	5.30	-0.05 -0.94 %	14,206	6.97 %	13,280	-29.04 %	18,716	0.38 %	18,645	-0.05 %	18,655
AWCZ23	Dec 2023	4,057	3.53	3.72	-0.19 -5.11 %	14,575	-11.49 %	16,467	7.05 %	15,383	0.79 %	15,262	-28.45 %	21,330
PTTZ23	Dec 2023	3,730	33.43	33.61	-0.18 -0.54 %	6,056	119.34 %	2,761	-24.21 %	3,643	-38.50 %	5,924	-0.10 %	5,930
WHAUPH24	Mar 2024	3,400	3.63	3.75	-0.12 -3.20 %	5,010	0.00 %	5,010	0.02 %	5,009	0.00 %	5,009	-8.98 %	5,503
AAVZ23	Dec 2023	3,044	2.22	2.34	-0.12 -5.13 %	41,514	-6.91 %	44,597	0.34 %	44,448	1.11 %	43,962	-3.27 %	45,447
KTBZ23	Dec 2023	2,550	19.62	19.75	-0.13 -0.66 %	17,185	-1.48 %	17,444	-5.16 %	18,394	-11.89 %	20,875	-1.00 %	21,085
CPALLH24	Mar 2024	2,500	58.29	60.18	-1.89 -3.14 %	2,235	-38.92 %	3,659	2.81 %	3,559	6.78 %	3,333	-8.63 %	3,648
BANPUZ23	Dec 2023	2,259	7.94	7.98	-0.04 -0.50 %	77,865	-1.09 %	78,725	-8.11 %	85,670	-10.84 %	96,088	3.75 %	92,612

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(Contract)	16-Oct-23	12-Oct-23	Change
JASZ23	Dec 2023	154,387	0.66 %	153,370	0.00 %	153,370	0.00 %	153,370	-0.01 %	153,379	1,148	2.00	2.08	-0.08 -3.85 %
GUNKULZ23	Dec 2023	140,657	-0.67 %	141,599	0.03 %	141,557	1.09 %	140,036	0.00 %	140,041	1,162	2.84	2.98	-0.14 -4.70 %
BLANDM24	Jun 2024	107,008	0.00 %	107,006	0.00 %	107,005	0.00 %	107,004	0.00 %	107,002	2	0.73	0.78	-0.05 -6.41 %
BANPUZ23	Dec 2023	77,865	-1.09 %	78,725	-8.11 %	85,670	-10.84 %	96,088	3.75 %	92,612	2,259	7.94	7.98	-0.04 -0.50 %
KTCZ23	Dec 2023	68,577	-1.41 %	69,561	0.00 %	69,558	-0.02 %	69,574	-0.01 %	69,582	18	46.00	46.50	-0.50 -1.08 %
BLANDH24	Mar 2024	47,312	0.00 %	47,312	0.00 %	47,312	0.00 %	47,312	0.00 %	47,312	0	0.73	0.76	-0.03 -3.95 %
RSM24	Jun 2024	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	0	14.21	14.30	-0.09 -0.63 %
AAVZ23	Dec 2023	41,514	-6.91 %	44,597	0.34 %	44,448	1.11 %	43,962	-3.27 %	45,447	3,044	2.22	2.34	-0.12 -5.13 %
BANPUM24	Jun 2024	35,703	0.29 %	35,598	-0.28 %	35,698	-0.28 %	35,797	0.00 %	35,796	105	7.70	7.80	-0.10 -1.28 %
BANPUH24	Mar 2024	33,772	0.04 %	33,759	-4.12 %	35,209	4.00 %	33,856	-0.91 %	34,167	222	8.02	8.04	-0.02 -0.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	10.60	0.20	1.92
PTTEP	172.00	3.00	1.78
HMPRO	12.30	0.10	0.82
TTB	1.72	0.01	0.58

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	34.00	-4.00	-10.53
GLOBAL	15.00	-1.10	-6.83
AWC	3.46	-0.22	-5.98
TKN	11.50	-0.70	-5.74
THCOM	13.60	-0.80	-5.56
GUNKUL	2.80	-0.16	-5.41
KEX	5.55	-0.30	-5.13
STGT	5.85	-0.30	-4.88
STPI	3.14	-0.16	-4.85
VGI	2.04	-0.10	-4.67

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
16/10/2023	136,452	144,239	-7,787	50,208	47,387	2,821	168,225	163,259	4,966	354,885	756,978

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/10/2023	26,945	19,761	7,184	1,766	2,424	-658	16,250	22,776	-6,526	44,961	63,529

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/10/2023	6	7	-1	21,724	20,849	875	31,045	31,919	-874	52,775	182,280