

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		17-Oct-23	16-Oct-23	Change	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	
S50V23	Oct 2023	882.80	880.20	2.60 0.30 %	6,039	1.05 %	5,976	-0.13 %	5,984	0.02 %	5,983	0.12 %	5,976	
S50X23	Nov 2023	883.20	879.60	3.60 0.41 %	61	0.00 %	61	-30.68 %	88	-9.28 %	97	51.56 %	64	
S50Z23	Dec 2023	881.50	878.70	2.80 0.32 %	604,029	-5.68 %	640,417	9.61 %	584,273	-8.21 %	636,544	10.70 %	575,015	
S50H24	Mar 2024	879.70	877.00	2.70 0.31 %	66,972	-5.93 %	71,197	8.86 %	65,402	-6.58 %	70,006	7.73 %	64,981	
S50M24	Jun 2024	878.30	875.60	2.70 0.31 %	26,705	-3.88 %	27,783	6.35 %	26,125	-1.81 %	26,606	3.11 %	25,804	
S50U24	Sep 2024	873.60	870.70	2.90 0.33 %	10,644	-7.80 %	11,544	13.75 %	10,149	4.22 %	9,738	7.60 %	9,050	

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest									
			17-Oct-23	16-Oct-23	Change	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	
TTBZ23	Dec 2023	8,809	1.71	1.71	0.00 0.00 %	19,364	51.25 %	12,803	-4.69 %	13,433	-3.97 %	13,988	-1.80 %	14,244	
STPIH24	Mar 2024	3,326	3.24	3.18	0.06 1.89 %	9,579	-9.45 %	10,579	0.47 %	10,529	-4.53 %	11,029	0.00 %	11,029	
ESSOZ23	Dec 2023	2,015	10.75	10.55	0.20 1.90 %	25,297	0.00 %	25,297	2.02 %	24,796	0.00 %	24,797	5.18 %	23,575	
HANAZ23	Dec 2023	1,849	57.50	62.25	-4.75 -7.63 %	3,089	80.54 %	1,711	-3.28 %	1,769	16.84 %	1,514	0.07 %	1,513	
GULFZ23	Dec 2023	1,529	43.39	43.42	-0.03 -0.07 %	15,243	0.63 %	15,148	-9.06 %	16,658	8.44 %	15,362	3.41 %	14,856	
SCCZ23	Dec 2023	1,498	295.14	298.90	-3.76 -1.26 %	4,911	34.03 %	3,664	5.26 %	3,481	1.64 %	3,425	-0.44 %	3,440	
BLANDZ23	Dec 2023	1,279	0.74	0.72	0.02 2.78 %	11,082	2.58 %	10,803	10.20 %	9,803	-9.13 %	10,788	0.00 %	10,788	
BDMSZ23	Dec 2023	1,204	27.25	27.24	0.01 0.04 %	6,563	22.28 %	5,367	-20.65 %	6,764	-5.72 %	7,174	-1.32 %	7,270	
TOPZ23	Dec 2023	1,162	50.14	49.51	0.63 1.27 %	2,969	-5.93 %	3,156	-14.29 %	3,682	0.49 %	3,664	-5.32 %	3,870	
CHGZ23	Dec 2023	1,050	3.06	3.04	0.02 0.66 %	3,143	-42.74 %	5,489	65.83 %	3,310	-0.30 %	3,320	0.91 %	3,290	

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(+/-)		10-Oct-23	(Contract)	17-Oct-23	16-Oct-23
JASZ23	Dec 2023	154,376	-0.01 %	154,387	0.66 %	153,370	0.00 %	153,370	0.00 %	153,370	6	2.04	2.00	0.04 2.00 %
GUNKULZ23	Dec 2023	140,647	-0.01 %	140,657	-0.67 %	141,599	0.03 %	141,557	1.09 %	140,036	1,021	2.79	2.84	-0.05 -1.76 %
BLANDM24	Jun 2024	107,008	0.00 %	107,008	0.00 %	107,006	0.00 %	107,005	0.00 %	107,004	0	0.75	0.73	0.02 2.74 %
BANPUZ23	Dec 2023	77,659	-0.26 %	77,865	-1.09 %	78,725	-8.11 %	85,670	-10.84 %	96,088	501	7.94	7.94	0.00 0.00 %
KTCZ23	Dec 2023	68,570	-0.01 %	68,577	-1.41 %	69,561	0.00 %	69,558	-0.02 %	69,574	7	46.20	46.00	0.20 0.43 %
BLANDH24	Mar 2024	47,342	0.06 %	47,312	0.00 %	47,312	0.00 %	47,312	0.00 %	47,312	30	0.74	0.73	0.01 1.37 %
RSM24	Jun 2024	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	1	14.24	14.21	0.03 0.21 %
AAVZ23	Dec 2023	41,544	0.07 %	41,514	-6.91 %	44,597	0.34 %	44,448	1.11 %	43,962	47	2.23	2.22	0.01 0.45 %
BANPUM24	Jun 2024	35,704	0.00 %	35,703	0.29 %	35,598	-0.28 %	35,698	-0.28 %	35,797	2	7.79	7.70	0.09 1.17 %
BANPUH24	Mar 2024	33,673	-0.29 %	33,772	0.04 %	33,759	-4.12 %	35,209	4.00 %	33,856	12	8.03	8.02	0.01 0.12 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	21.40	1.50	7.54
STEC	9.35	0.55	6.25
AWC	3.66	0.20	5.78
JMT	35.25	1.25	3.68
CENTEL	45.00	1.25	2.86
ESSO	10.90	0.30	2.83
BA	15.10	0.40	2.72
GLOBAL	15.40	0.40	2.67
TTW	9.00	0.20	2.27
AOT	68.25	1.50	2.25

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	57.50	-4.50	-7.26
KCE	54.00	-1.00	-1.82
CBG	68.25	-1.25	-1.80
EGCO	120.00	-2.00	-1.64
KTB	19.20	-0.30	-1.54
BCH	19.80	-0.30	-1.49
THCOM	13.40	-0.20	-1.47
GUNKUL	2.76	-0.04	-1.43
SCC	293.00	-4.00	-1.35
STA	14.90	-0.20	-1.32

### 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
17/10/2023	105,509	85,709	19,800	30,264	34,506	-4,242	100,364	115,922	-15,558	236,137	714,450

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/10/2023	19,634	13,592	6,042	1,666	2,239	-573	9,795	15,264	-5,469	31,095	58,297

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/10/2023	100	0	100	10,198	12,712	-2,514	20,860	18,446	2,414	31,158	171,060