

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		20-Oct-23	19-Oct-23	Change	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23
S50V23	Oct 2023	863.00	878.00	-15.00 -1.71 %	5,986	-0.05 %	5,989	-1.01 %	6,050	0.18 %	6,039	1.05 %	5,976
S50X23	Nov 2023	864.70	879.00	-14.30 -1.63 %	84	20.00 %	70	-5.41 %	74	21.31 %	61	0.00 %	61
S50Z23	Dec 2023	861.70	879.40	-17.70 -2.01 %	642,982	2.35 %	628,190	-1.36 %	636,839	5.43 %	604,029	-5.68 %	640,417
S50H24	Mar 2024	859.60	877.30	-17.70 -2.02 %	72,155	5.21 %	68,584	-4.56 %	71,864	7.30 %	66,972	-5.93 %	71,197
S50M24	Jun 2024	858.40	876.10	-17.70 -2.02 %	28,666	4.88 %	27,333	3.45 %	26,422	-1.06 %	26,705	-3.88 %	27,783
S50U24	Sep 2024	853.90	871.30	-17.40 -2.00 %	12,359	5.96 %	11,664	3.81 %	11,236	5.56 %	10,644	-7.80 %	11,544

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Oct-23	19-Oct-23	Change	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23
RSM24	Jun 2024	35,810	13.95	14.24	-0.29 -2.04 %	31,483	-29.63 %	44,737	0.00 %	44,737	0.00 %	44,736	0.00 %	44,736
SIRIU24	Sep 2024	23,000	1.49	1.55	-0.06 -3.87 %	35,083	190.35 %	12,083	0.02 %	12,080	0.00 %	12,080	0.00 %	12,080
JASZ23	Dec 2023	17,000	2.01	2.03	-0.02 -0.99 %	171,876	10.98 %	154,876	0.32 %	154,376	0.00 %	154,376	-0.01 %	154,387
SIRIM24	Jun 2024	11,000	1.51	1.57	-0.06 -3.82 %	26,631	70.37 %	15,631	0.00 %	15,631	0.08 %	15,619	0.00 %	15,619
TRUEZ23	Dec 2023	9,618	6.55	6.81	-0.26 -3.82 %	23,253	15.10 %	20,203	0.10 %	20,183	0.05 %	20,172	-2.38 %	20,664
TRUEH24	Mar 2024	9,011	6.60	6.84	-0.24 -3.51 %	20,948	-19.24 %	25,937	0.04 %	25,926	-1.89 %	26,426	0.00 %	26,426
GUNKULZ23	Dec 2023	6,573	2.62	2.76	-0.14 -5.07 %	137,695	-1.81 %	140,235	0.03 %	140,192	-0.32 %	140,647	-0.01 %	140,657
SIRIZ23	Dec 2023	6,165	1.56	1.62	-0.06 -3.70 %	15,758	-25.95 %	21,280	-10.48 %	23,770	-1.83 %	24,213	-0.68 %	24,379
ESSOZ23	Dec 2023	5,616	10.17	10.35	-0.18 -1.74 %	14,235	-26.04 %	19,247	-20.86 %	24,319	-3.87 %	25,297	0.00 %	25,297
WHAZ23	Dec 2023	3,580	5.16	5.26	-0.10 -1.90 %	10,218	5.12 %	9,720	-4.86 %	10,216	0.12 %	10,204	-28.17 %	14,206

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(Contract)	20-Oct-23	19-Oct-23	Change
JASZ23	Dec 2023	171,876	10.98 %	154,876	0.32 %	154,376	0.00 %	154,376	-0.01 %	154,387	17,000	2.01	2.03	-0.02 -0.99 %
GUNKULZ23	Dec 2023	137,695	-1.81 %	140,235	0.03 %	140,192	-0.32 %	140,647	-0.01 %	140,657	6,573	2.62	2.76	-0.14 -5.07 %
BLANDM24	Jun 2024	107,013	0.00 %	107,011	0.00 %	107,009	0.00 %	107,008	0.00 %	107,008	2	0.73	0.75	-0.02 -2.67 %
BANPUZ23	Dec 2023	71,898	-0.88 %	72,536	0.49 %	72,181	-7.05 %	77,659	-0.26 %	77,865	2,983	7.86	7.98	-0.12 -1.50 %
KTCZ23	Dec 2023	68,488	-0.03 %	68,506	-0.02 %	68,518	-0.08 %	68,570	-0.01 %	68,577	59	45.22	45.80	-0.58 -1.27 %
BLANDH24	Mar 2024	47,402	0.13 %	47,342	0.00 %	47,342	0.00 %	47,342	0.06 %	47,312	60	0.73	0.73	0.00 0.00 %
AAVZ23	Dec 2023	39,608	-1.32 %	40,138	-5.89 %	42,651	2.66 %	41,544	0.07 %	41,514	549	2.03	2.07	-0.04 -1.93 %
BANPUM24	Jun 2024	35,700	0.00 %	35,699	0.00 %	35,700	-0.01 %	35,704	0.00 %	35,703	2	7.70	7.63	0.07 0.92 %
SIRIU24	Sep 2024	35,083	190.35 %	12,083	0.02 %	12,080	0.00 %	12,080	0.00 %	12,080	23,000	1.49	1.55	-0.06 -3.87 %
RSU24	Sep 2024	33,297	0.00 %	33,298	##### %	11,001	0.00 %	11,001	0.00 %	11,001	1	13.96	14.24	-0.28 -1.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.20	0.08	2.56
TASCO	17.00	0.40	2.41
SUPER	0.44	0.01	2.33
AMATA	25.75	0.50	1.98
KBANK	129.00	2.50	1.98
MAJOR	14.10	0.20	1.44
PTTEP	173.50	2.00	1.17
TU	13.40	0.10	0.75
TTB	1.73	0.01	0.58

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.40	-1.00	-7.46
IVL	23.00	-1.60	-6.50
STPI	2.80	-0.16	-5.41
PSL	9.25	-0.50	-5.13
GUNKUL	2.60	-0.14	-5.11
PTG	8.50	-0.45	-5.03
BA	13.60	-0.70	-4.90
BGRIM	22.40	-1.10	-4.68
KEX	5.10	-0.25	-4.67
GPSC	37.50	-1.75	-4.46

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
20/10/2023	131,366	132,584	-1,218	52,396	45,176	7,220	170,036	176,038	-6,002	353,798	762,232

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2023	36,701	33,038	3,663	2,036	1,858	178	22,320	26,161	-3,841	61,057	81,759

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2023	182	276	-94	6,673	15,512	-8,839	22,727	13,794	8,933	29,582	163,820