

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		24-Oct-23	20-Oct-23	Change	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23
S50V23	Oct 2023	864.80	863.00	1.80 0.21 %	5,974	-0.20 %	5,986	-0.05 %	5,989	-1.01 %	6,050	0.18 %	6,039
S50X23	Nov 2023	863.00	864.70	-1.70 -0.20 %	125	48.81 %	84	20.00 %	70	-5.41 %	74	21.31 %	61
S50Z23	Dec 2023	861.40	861.70	-0.30 -0.03 %	617,524	-3.96 %	642,982	2.35 %	628,190	-1.36 %	636,839	5.43 %	604,029
S50H24	Mar 2024	859.20	859.60	-0.40 -0.05 %	69,596	-3.55 %	72,155	5.21 %	68,584	-4.56 %	71,864	7.30 %	66,972
S50M24	Jun 2024	858.00	858.40	-0.40 -0.05 %	28,243	-1.48 %	28,666	4.88 %	27,333	3.45 %	26,422	-1.06 %	26,705
S50U24	Sep 2024	853.50	853.90	-0.40 -0.05 %	11,919	-3.56 %	12,359	5.96 %	11,664	3.81 %	11,236	5.56 %	10,644

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Oct-23	20-Oct-23	Change	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23
BANPUZ23	Dec 2023	9,244	7.89	7.86	0.03 0.38 %	72,629	1.02 %	71,898	-0.88 %	72,536	0.49 %	72,181	-7.05 %	77,659
SIRIU24	Sep 2024	6,501	1.49	1.49	0.00 0.00 %	41,584	18.53 %	35,083	190.35 %	12,083	0.02 %	12,080	0.00 %	12,080
SCBZ23	Dec 2023	5,977	96.49	100.50	-4.01 -3.99 %	7,100	-18.00 %	8,659	11.18 %	7,788	-0.45 %	7,823	-0.87 %	7,892
APM24	Jun 2024	5,000	10.44	10.75	-0.31 -2.88 %	13,004	62.47 %	8,004	14.28 %	7,004	99.89 %	3,504	##### %	1,504
SCBH24	Mar 2024	3,745	97.00	101.70	-4.70 -4.62 %	2,964	-32.30 %	4,378	-1.37 %	4,439	-2.16 %	4,537	2.72 %	4,417
KTBU24	Sep 2024	3,600	18.82	19.06	-0.24 -1.26 %	14,300	33.64 %	10,700	12.63 %	9,500	0.00 %	9,500	0.00 %	9,500
IRPCZ23	Dec 2023	3,520	1.93	1.95	-0.02 -1.03 %	23,742	-2.31 %	24,303	-1.03 %	24,556	6.07 %	23,150	-0.48 %	23,261
TTBZ23	Dec 2023	3,307	1.68	1.72	-0.04 -2.33 %	14,775	3.81 %	14,233	-1.90 %	14,508	-3.70 %	15,065	-22.20 %	19,364
KTBZ23	Dec 2023	2,237	18.97	19.21	-0.24 -1.25 %	12,373	-10.42 %	13,813	-2.57 %	14,178	2.10 %	13,887	-10.91 %	15,587
ESSOZ23	Dec 2023	2,049	9.79	10.17	-0.38 -3.74 %	11,633	-18.28 %	14,235	-26.04 %	19,247	-20.86 %	24,319	-3.87 %	25,297

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(Contract)	24-Oct-23	20-Oct-23	Change
JASZ23	Dec 2023	155,378	-9.60 %	171,876	10.98 %	154,876	0.32 %	154,376	0.00 %	154,376	34	2.05	2.01	0.04 1.99 %
GUNKULZ23	Dec 2023	135,253	-1.77 %	137,695	-1.81 %	140,235	0.03 %	140,192	-0.32 %	140,647	627	2.59	2.62	-0.03 -1.15 %
BLANDM24	Jun 2024	107,015	0.00 %	107,013	0.00 %	107,011	0.00 %	107,009	0.00 %	107,008	2	0.72	0.73	-0.01 -1.37 %
BANPUZ23	Dec 2023	72,629	1.02 %	71,898	-0.88 %	72,536	0.49 %	72,181	-7.05 %	77,659	9,244	7.89	7.86	0.03 0.38 %
KTCZ23	Dec 2023	68,497	0.01 %	68,488	-0.03 %	68,506	-0.02 %	68,518	-0.08 %	68,570	50	45.25	45.22	0.03 0.07 %
BLANDH24	Mar 2024	47,452	0.11 %	47,402	0.13 %	47,342	0.00 %	47,342	0.00 %	47,342	50	0.71	0.73	-0.02 -2.74 %
SIRIU24	Sep 2024	41,584	18.53 %	35,083	##### %	12,083	0.02 %	12,080	0.00 %	12,080	6,501	1.49	1.49	0.00 0.00 %
AAVZ23	Dec 2023	40,065	1.15 %	39,608	-1.32 %	40,138	-5.89 %	42,651	2.66 %	41,544	1,610	2.05	2.03	0.02 0.99 %
BANPUM24	Jun 2024	35,701	0.00 %	35,700	0.00 %	35,699	0.00 %	35,700	-0.01 %	35,704	1	7.65	7.70	-0.05 -0.65 %
RSU24	Sep 2024	33,298	0.00 %	33,297	0.00 %	33,298	##### %	11,001	0.00 %	11,001	1	14.00	13.96	0.04 0.29 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	24.10	1.20	5.24
RATCH	33.00	1.50	4.76
IVL	24.00	1.00	4.35
BGRIM	23.30	0.90	4.02
SAWAD	42.25	1.50	3.68
MTC	36.50	1.25	3.55
TASCO	17.60	0.60	3.53
PLANB	8.25	0.25	3.12
CBG	67.00	2.00	3.08
MEGA	45.25	1.25	2.84

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	23.40	-2.60	-10.00
BEAUTY	0.48	-0.04	-7.69
ESSO	9.50	-0.60	-5.94
KKP	49.00	-2.50	-4.85
SCB	96.00	-3.75	-3.76
TCAP	46.50	-1.75	-3.63
TQM	33.50	-1.25	-3.60
TTB	1.67	-0.06	-3.47
BBL	161.50	-5.50	-3.29
SPALI	18.50	-0.50	-2.63

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
24/10/2023	111,293	114,439	-3,146	39,233	35,376	3,857	119,145	119,856	-711	269,671	733,381

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/10/2023	29,892	33,682	-3,790	2,337	2,342	-5	23,944	20,149	3,795	56,173	80,420

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/10/2023	0	170	-170	24,225	18,160	6,065	23,375	29,270	-5,895	47,600	171,744