

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		25-Oct-23	24-Oct-23	Change	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23
S50V23	Oct 2023	870.00	864.80	5.20 0.60 %	5,928	-0.77 %	5,974	-0.20 %	5,986	-0.05 %	5,989	-1.01 %	6,050
S50X23	Nov 2023	868.80	863.00	5.80 0.67 %	170	36.00 %	125	48.81 %	84	20.00 %	70	-5.41 %	74
S50Z23	Dec 2023	866.70	861.40	5.30 0.62 %	621,739	0.68 %	617,524	-3.96 %	642,982	2.35 %	628,190	-1.36 %	636,839
S50H24	Mar 2024	864.30	859.20	5.10 0.59 %	68,276	-1.90 %	69,596	-3.55 %	72,155	5.21 %	68,584	-4.56 %	71,864
S50M24	Jun 2024	862.90	858.00	4.90 0.57 %	27,978	-0.94 %	28,243	-1.48 %	28,666	4.88 %	27,333	3.45 %	26,422
S50U24	Sep 2024	858.40	853.50	4.90 0.57 %	11,148	-6.47 %	11,919	-3.56 %	12,359	5.96 %	11,664	3.81 %	11,236

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Oct-23	24-Oct-23	Change	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	(+/-)	18-Oct-23
WHAZ23	Dec 2023	5,060	5.08	5.23	-0.15 -2.87 %	15,725	34.32 %	11,707	14.57 %	10,218	5.12 %	9,720	-4.86 %	10,216
IRPCZ23	Dec 2023	3,133	1.95	1.93	0.02 1.04 %	20,317	-14.43 %	23,742	-2.31 %	24,303	-1.03 %	24,556	6.07 %	23,150
BANPUZ23	Dec 2023	2,655	7.85	7.89	-0.04 -0.51 %	71,326	-1.79 %	72,629	1.02 %	71,898	-0.88 %	72,536	0.49 %	72,181
GUNKULZ23	Dec 2023	2,536	2.61	2.59	0.02 0.77 %	136,188	0.69 %	135,253	-1.77 %	137,695	-1.81 %	140,235	0.03 %	140,192
PTTGCZ23	Dec 2023	2,499	34.40	32.88	1.52 4.62 %	11,035	-16.10 %	13,153	-2.64 %	13,510	3.22 %	13,089	-0.06 %	13,097
WHAH24	Mar 2024	2,111	5.12	5.32	-0.20 -3.76 %	6,189	51.39 %	4,088	0.27 %	4,077	0.00 %	4,077	0.05 %	4,075
CHGZ23	Dec 2023	2,023	3.09	3.14	-0.05 -1.59 %	2,598	23.54 %	2,103	-19.73 %	2,620	-1.39 %	2,657	-35.85 %	4,142
AWCH24	Mar 2024	2,003	3.60	3.57	0.03 0.84 %	7,345	0.01 %	7,344	0.01 %	7,343	0.00 %	7,343	0.00 %	7,343
TRUEH24	Mar 2024	2,002	6.64	6.55	0.09 1.37 %	21,453	10.28 %	19,454	-7.13 %	20,948	-19.24 %	25,937	0.04 %	25,926
GUNKULU24	Sep 2024	2,000	2.57	2.55	0.02 0.78 %	2,504	396.83 %	504	0.00 %	504	##### %	4	0.00 %	4
GUNKULM24	Jun 2024	2,000	2.58	2.56	0.02 0.78 %	4,060	97.09 %	2,060	0.00 %	2,060	0.24 %	2,055	-27.89 %	2,850

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		25-Oct-23	(+/-)	24-Oct-23	(+/-)		25-Oct-23	24-Oct-23	Change
JASZ23	Dec 2023	154,871	-0.33 %	155,378	-9.60 %	509	2.06	2.05	0.01 0.49 %
GUNKULZ23	Dec 2023	136,188	0.69 %	135,253	-1.77 %	2,536	2.61	2.59	0.02 0.77 %
BLANDM24	Jun 2024	107,015	0.00 %	107,015	0.00 %	0	0.73	0.72	0.01 1.39 %
BANPUZ23	Dec 2023	71,326	-1.79 %	72,629	1.02 %	2,655	7.85	7.89	-0.04 -0.51 %
KTCZ23	Dec 2023	68,484	-0.02 %	68,497	0.01 %	10	45.25	45.25	0.00 0.00 %
BLANDH24	Mar 2024	47,502	0.11 %	47,452	0.11 %	50	0.71	0.71	0.00 0.00 %
SIRIU24	Sep 2024	41,594	0.02 %	41,584	18.53 %	10	1.51	1.49	0.02 1.34 %
AAVZ23	Dec 2023	39,624	-1.10 %	40,065	1.15 %	1,670	2.03	2.05	-0.02 -0.98 %
BANPUM24	Jun 2024	35,701	0.00 %	35,701	0.00 %	0	7.50	7.65	-0.15 -1.96 %

QA Report : TFEX Information

Thursday, 26 October 2023

RSU24 Sep 2024 33,300 0.01% 33,298 0.00% 33,297 0.00% 33,298 #####% 11,001 2 13.97 14.00 -0.03 -0.21%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	34.25	1.75	5.38
EGCO	121.00	5.00	4.31
TOA	20.10	0.80	4.15
GLOBAL	15.50	0.50	3.33
TCAP	48.00	1.50	3.23
JMT	32.50	1.00	3.17
THCOM	13.00	0.40	3.17
IVL	24.70	0.70	2.92
KCE	53.00	1.50	2.91
SCGP	35.50	1.00	2.90

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	5.15	-0.25	-4.63
TQM	32.00	-1.50	-4.48
SAMART	4.68	-0.20	-4.10
BEAUTY	0.47	-0.01	-2.08
AAV	2.02	-0.04	-1.94
CHG	3.12	-0.06	-1.89
ICHI	15.70	-0.30	-1.88
CPN	62.50	-0.75	-1.19
COM7	27.75	-0.25	-0.89
RS	13.70	-0.10	-0.72

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
25/10/2023	127,121	116,034	11,087	39,698	42,031	-2,333	130,950	139,704	-8,754	297,769	735,239

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/10/2023	20,910	18,899	2,011	2,627	1,073	1,554	12,743	16,308	-3,565	36,280	64,344

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/10/2023	218	187	31	9,295	10,856	-1,561	15,259	13,729	1,530	24,772	167,672