

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		31-Oct-23	30-Oct-23	Change	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23
S50X23	Nov 2023	859.10	868.50	-9.40 -1.08 %	166	-12.17 %	189	2.72 %	184	-6.12 %	196	15.29 %	170
S50Z23	Dec 2023	859.00	868.30	-9.30 -1.07 %	604,517	-2.52 %	620,138	0.86 %	614,849	0.00 %	614,827	-1.11 %	621,739
S50F24	Jan 2024	856.10	865.10	-9.00 -1.04 %	26	333.33 %	6	0.00 %	0	0.00 %	0	0.00 %	0
S50H24	Mar 2024	856.50	865.70	-9.20 -1.06 %	72,295	-1.13 %	73,119	2.71 %	71,193	1.20 %	70,352	3.04 %	68,276
S50M24	Jun 2024	855.10	864.10	-9.00 -1.04 %	27,949	-3.11 %	28,845	2.94 %	28,022	-3.94 %	29,170	4.26 %	27,978
S50U24	Sep 2024	850.60	859.50	-8.90 -1.04 %	12,739	7.14 %	11,890	-3.52 %	12,324	-9.49 %	13,616	22.14 %	11,148

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Oct-23	30-Oct-23	Change	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23
GUNKULZ23	Dec 2023	16,991	2.30	2.37	-0.07 -2.95 %	131,844	0.30 %	131,451	-3.32 %	135,963	0.50 %	135,285	-0.66 %	136,188
TRUEH24	Mar 2024	9,734	6.02	6.50	-0.48 -7.38 %	16,283	-25.82 %	21,952	0.00 %	21,952	2.34 %	21,451	-0.01 %	21,453
TRUEZ23	Dec 2023	6,355	6.00	6.46	-0.46 -7.12 %	13,186	3.88 %	12,693	0.04 %	12,688	-21.79 %	16,223	-13.38 %	18,730
BCHH24	Mar 2024	5,386	20.02	20.09	-0.07 -0.35 %	3,309	-59.66 %	8,203	-21.14 %	10,402	-0.94 %	10,501	0.97 %	10,400
ORIZ23	Dec 2023	4,039	9.07	9.65	-0.58 -6.01 %	6,711	-6.58 %	7,184	0.00 %	7,184	-0.01 %	7,185	0.08 %	7,179
WHAZ23	Dec 2023	3,687	4.98	5.18	-0.20 -3.86 %	19,347	5.52 %	18,335	-4.80 %	19,260	22.63 %	15,706	-0.12 %	15,725
BEMZ23	Dec 2023	3,526	7.93	8.09	-0.16 -1.98 %	11,343	36.37 %	8,318	-5.50 %	8,802	-0.01 %	8,803	-5.53 %	9,318
TRUEM24	Jun 2024	3,500	6.07	6.54	-0.47 -7.19 %	16,006	-3.03 %	16,506	-0.01 %	16,507	-0.01 %	16,508	0.03 %	16,503
SZ23	Dec 2023	3,001	0.88	0.90	-0.02 -2.22 %	6,976	0.01 %	6,975	7.72 %	6,475	10.36 %	5,867	0.02 %	5,866
SU24	Sep 2024	3,000	0.88	0.90	-0.02 -2.22 %	4,900	157.89 %	1,900	0.00 %	1,900	0.00 %	1,900	0.00 %	1,900

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23	(Contract)	31-Oct-23	30-Oct-23	Change
JASZ23	Dec 2023	155,537	0.07 %	155,435	-0.96 %	156,940	1.02 %	155,353	0.31 %	154,871	105	2.08	2.10	-0.02 -0.95 %
GUNKULZ23	Dec 2023	131,844	0.30 %	131,451	-3.32 %	135,963	0.50 %	135,285	-0.66 %	136,188	16,991	2.30	2.37	-0.07 -2.95 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,015	0.00 %	107,015	0	0.72	0.72	0.00 0.00 %
BANPUZ23	Dec 2023	69,109	-0.10 %	69,180	-4.78 %	72,655	5.45 %	68,899	-3.40 %	71,326	396	7.60	7.63	-0.03 -0.39 %
KTCZ23	Dec 2023	68,196	-0.41 %	68,478	0.00 %	68,480	-0.39 %	68,747	0.38 %	68,484	241	43.75	44.50	-0.75 -1.69 %
BLANDH24	Mar 2024	47,787	0.02 %	47,777	0.00 %	47,777	0.47 %	47,552	0.11 %	47,502	10	0.71	0.71	0.00 0.00 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	13.24 %	41,594	0	1.50	1.50	0.00 0.00 %
AAVZ23	Dec 2023	39,232	1.48 %	38,658	1.44 %	38,110	-2.58 %	39,121	-1.27 %	39,624	2,121	1.87	1.97	-0.10 -5.08 %
BANPUM24	Jun 2024	35,533	0.00 %	35,533	0.00 %	35,534	-1.93 %	36,233	1.49 %	35,701	5	7.45	7.50	-0.05 -0.67 %
RSU24	Sep 2024	33,190	0.00 %	33,189	0.00 %	33,189	-0.33 %	33,300	0.00 %	33,300	1	13.75	13.78	-0.03 -0.22 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	28.25	0.75	2.73
BCP	41.25	0.50	1.23
CBG	67.50	0.75	1.12
INTUCH	71.00	0.75	1.07
EGCO	122.00	1.00	0.83
BTS	7.45	0.05	0.68
GPSC	39.00	0.25	0.65
GLOBAL	15.80	0.10	0.64
EA	42.00	0.25	0.60
TASCO	18.80	0.10	0.53

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	6.05	-0.50	-7.63
AAV	1.83	-0.13	-6.63
ORI	8.95	-0.60	-6.28
AMATA	23.80	-1.20	-4.80
WHA	5.00	-0.25	-4.76
KCE	50.75	-2.25	-4.25
HANA	52.25	-2.25	-4.13
CRC	36.75	-1.50	-3.92
IVL	23.70	-0.90	-3.66
JMT	29.50	-1.00	-3.28

### 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
31/10/2023	95,285	129,929	-34,644	46,375	36,063	10,312	156,804	132,472	24,332	298,464	717,692

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/10/2023	17,740	17,842	-102	2,201	2,311	-110	12,853	12,641	212	32,794	61,874

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/10/2023	1,080	1,227	-147	14,694	15,426	-732	26,210	25,331	879	41,984	166,434