

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		01-Nov-23	31-Oct-23	Change	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23
S50X23	Nov 2023	859.20	859.10	0.10 0.01 %	167	0.60 %	166	-12.17 %	189	2.72 %	184	-6.12 %	196
S50Z23	Dec 2023	855.00	859.00	-4.00 -0.47 %	621,977	2.89 %	604,517	-2.52 %	620,138	0.86 %	614,849	0.00 %	614,827
S50F24	Jan 2024	854.50	856.10	-1.60 -0.19 %	64	146.15 %	26	##### %	6	0.00 %	0	0.00 %	0
S50H24	Mar 2024	852.60	856.50	-3.90 -0.46 %	73,616	1.83 %	72,295	-1.13 %	73,119	2.71 %	71,193	1.20 %	70,352
S50M24	Jun 2024	851.10	855.10	-4.00 -0.47 %	27,648	-1.08 %	27,949	-3.11 %	28,845	2.94 %	28,022	-3.94 %	29,170
S50U24	Sep 2024	847.00	850.60	-3.60 -0.42 %	12,105	-4.98 %	12,739	7.14 %	11,890	-3.52 %	12,324	-9.49 %	13,616

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Nov-23	31-Oct-23	Change	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23
BANPUZ23	Dec 2023	5,989	7.63	7.60	0.03 0.39 %	64,077	-7.28 %	69,109	-0.10 %	69,180	-4.78 %	72,655	5.45 %	68,899
GUNKULH24	Mar 2024	4,522	2.48	2.28	0.20 8.77 %	9,152	97.45 %	4,635	-17.76 %	5,636	0.02 %	5,635	0.09 %	5,630
WHAZ23	Dec 2023	4,244	4.85	4.98	-0.13 -2.61 %	17,676	-8.64 %	19,347	5.52 %	18,335	-4.80 %	19,260	22.63 %	15,706
AAVU24	Sep 2024	3,000	1.85	1.90	-0.05 -2.63 %	6,001	99.97 %	3,001	0.00 %	3,001	-14.28 %	3,501	0.03 %	3,500
CKPU24	Sep 2024	3,000	3.03	3.00	0.03 1.00 %	8,000	60.00 %	5,000	0.00 %	5,000	-4.80 %	0	22.63 %	0
CKPH24	Mar 2024	2,500	3.04	3.01	0.03 1.00 %	1,603	-60.93 %	4,103	0.00 %	4,103	0.00 %	4,103	0.00 %	4,103
TRUEM24	Jun 2024	2,000	6.14	6.07	0.07 1.15 %	14,006	-12.50 %	16,006	-3.03 %	16,506	-0.01 %	16,507	-0.01 %	16,508
GUNKULZ23	Dec 2023	1,889	2.50	2.30	0.20 8.70 %	123,371	-6.43 %	131,844	0.30 %	131,451	-3.32 %	135,963	0.50 %	135,285
KTBU24	Sep 2024	1,685	18.58	18.74	-0.16 -0.85 %	16,100	11.69 %	14,415	0.80 %	14,300	0.00 %	14,300	0.00 %	14,300
TRUEZ23	Dec 2023	1,612	6.07	6.00	0.07 1.17 %	8,614	-34.67 %	13,186	3.88 %	12,693	0.04 %	12,688	-21.79 %	16,223

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(Contract)	01-Nov-23	31-Oct-23	Change
JASZ23	Dec 2023	156,048	0.33 %	155,537	0.07 %	155,435	-0.96 %	156,940	1.02 %	155,353	562	2.04	2.08	-0.04 -1.92 %
GUNKULZ23	Dec 2023	123,371	-6.43 %	131,844	0.30 %	131,451	-3.32 %	135,963	0.50 %	135,285	1,889	2.50	2.30	0.20 8.70 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,015	0	0.70	0.72	-0.02 -2.78 %
KTCZ23	Dec 2023	68,196	0.00 %	68,196	-0.41 %	68,478	0.00 %	68,480	-0.39 %	68,747	1	44.00	43.75	0.25 0.57 %
BANPUZ23	Dec 2023	64,077	-7.28 %	69,109	-0.10 %	69,180	-4.78 %	72,655	5.45 %	68,899	5,989	7.63	7.60	0.03 0.39 %
BLANDH24	Mar 2024	48,287	1.05 %	47,787	0.02 %	47,777	0.00 %	47,777	0.47 %	47,552	500	0.70	0.71	-0.01 -1.41 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0	1.50	1.50	0.00 0.00 %
AAVZ23	Dec 2023	38,825	-1.04 %	39,232	1.48 %	38,658	1.44 %	38,110	-2.58 %	39,121	607	1.82	1.87	-0.05 -2.67 %
BANPUM24	Jun 2024	35,533	0.00 %	35,533	0.00 %	35,533	0.00 %	35,534	-1.93 %	36,233	5	7.50	7.45	0.05 0.67 %
RSU24	Sep 2024	33,192	0.01 %	33,190	0.00 %	33,189	0.00 %	33,189	-0.33 %	33,300	2	13.85	13.75	0.10 0.73 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	2.46	0.18	7.89
JMT	31.25	1.75	5.93
CBG	70.75	3.25	4.81
BEC	5.65	0.25	4.63
KCE	52.25	1.50	2.96
EA	43.00	1.00	2.38
BGRIM	22.60	0.50	2.26
DELTA	80.50	1.50	1.90
GULF	44.00	0.75	1.73
HANA	53.00	0.75	1.44

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	38.75	-2.50	-6.06
ORI	8.55	-0.40	-4.47
ADVANC	212.00	-8.00	-3.64
KEX	4.48	-0.16	-3.45
HMPRO	11.60	-0.30	-2.52
TOA	21.10	-0.50	-2.31
SCGP	35.25	-0.75	-2.08
GLOBAL	15.50	-0.30	-1.90
M	39.75	-0.75	-1.85
INTUCH	69.75	-1.25	-1.76

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
11/01/2023	123,582	118,570	5,012	33,884	36,826	-2,942	162,167	164,237	-2,070	319,633	735,577

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2023	26,933	29,164	-2,231	2,212	2,748	-536	24,253	21,486	2,767	53,398	75,201

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2023	174	366	-192	22,138	25,092	-2,954	34,081	30,935	3,146	56,393	169,831