

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Nov-23	03-Nov-23	Change	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23
S50X23	Nov 2023	877.40	878.20	-0.80 -0.09 %	130	-7.80 %	141	2.17 %	138	-17.37 %	167	0.60 %	166
S50Z23	Dec 2023	877.50	878.00	-0.50 -0.06 %	587,298	2.12 %	575,122	-5.76 %	610,297	-1.88 %	621,977	2.89 %	604,517
S50F24	Jan 2024	875.80	876.00	-0.20 -0.02 %	147	-8.12 %	160	15.11 %	139	##### %	64	##### %	26
S50H24	Mar 2024	874.90	875.20	-0.30 -0.03 %	68,802	0.93 %	68,168	-3.56 %	70,685	-3.98 %	73,616	1.83 %	72,295
S50M24	Jun 2024	873.00	873.40	-0.40 -0.05 %	27,544	0.70 %	27,352	1.38 %	26,980	-2.42 %	27,648	-1.08 %	27,949
S50U24	Sep 2024	868.70	869.10	-0.40 -0.05 %	12,344	6.75 %	11,564	-2.30 %	11,836	-2.22 %	12,105	-4.98 %	12,739

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Nov-23	03-Nov-23	Change	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23
WHAZ23	Dec 2023	10,338	5.13	4.97	0.16 3.22 %	14,723	-15.67 %	17,458	-5.36 %	18,447	4.36 %	17,676	-8.64 %	19,347
IRPCH24	Mar 2024	10,287	2.11	2.05	0.06 2.93 %	21,739	84.28 %	11,797	3.20 %	11,431	4.34 %	10,956	0.00 %	10,956
GUNKULZ23	Dec 2023	4,310	2.63	2.64	-0.01 -0.38 %	127,035	2.98 %	123,355	-0.09 %	123,464	0.08 %	123,371	-6.43 %	131,844
CHGZ23	Dec 2023	3,623	3.20	3.18	0.02 0.63 %	5,710	35.76 %	4,206	-0.12 %	4,211	-18.99 %	5,198	23.82 %	4,198
BANPUZ23	Dec 2023	3,029	7.73	7.79	-0.06 -0.77 %	63,665	-0.31 %	63,864	-4.37 %	66,785	4.23 %	64,077	-7.28 %	69,109
BLAH24	Mar 2024	3,000	22.06	22.33	-0.27 -1.21 %	3,901	-51.85 %	8,101	-30.75 %	11,699	-19.19 %	14,477	0.00 %	14,477
TUH24	Mar 2024	2,904	14.15	13.67	0.48 3.51 %	18,509	7.57 %	17,207	4.24 %	16,507	-5.70 %	17,504	0.60 %	17,400
TUZ23	Dec 2023	2,811	14.10	13.81	0.29 2.10 %	7,690	2.74 %	7,485	5.88 %	7,069	-1.06 %	7,145	1.48 %	7,041
JASZ23	Dec 2023	2,541	2.16	2.10	0.06 2.86 %	155,077	-0.30 %	155,549	-0.64 %	156,550	0.32 %	156,048	0.33 %	155,537
BTSZ23	Dec 2023	2,502	7.49	7.55	-0.06 -0.79 %	7,998	33.39 %	5,996	-6.36 %	6,403	-7.11 %	6,893	17.03 %	5,890

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(Contract)	06-Nov-23	03-Nov-23	Change
JASZ23	Dec 2023	155,077	-0.30 %	155,549	-0.64 %	156,550	0.32 %	156,048	0.33 %	155,537	2,541	2.16	2.10	0.06 2.86 %
GUNKULZ23	Dec 2023	127,035	2.98 %	123,355	-0.09 %	123,464	0.08 %	123,371	-6.43 %	131,844	4,310	2.63	2.64	-0.01 -0.38 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0	0.71	0.74	-0.03 -4.05 %
KTCZ23	Dec 2023	68,228	0.00 %	68,227	0.00 %	68,230	0.05 %	68,196	0.00 %	68,196	21	46.65	46.50	0.15 0.32 %
BANPUZ23	Dec 2023	63,665	-0.31 %	63,864	-4.37 %	66,785	4.23 %	64,077	-7.28 %	69,109	3,029	7.73	7.79	-0.06 -0.77 %
BLANDH24	Mar 2024	49,287	0.00 %	49,287	1.02 %	48,787	1.04 %	48,287	1.05 %	47,787	0	0.71	0.73	-0.02 -2.74 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	1,000	1.56	1.57	-0.01 -0.64 %
AAVZ23	Dec 2023	36,654	-0.16 %	36,711	-4.12 %	38,290	-1.38 %	38,825	-1.04 %	39,232	1,684	1.98	1.98	0.00 0.00 %
BANPUM24	Jun 2024	35,573	0.02 %	35,565	0.06 %	35,544	0.03 %	35,533	0.00 %	35,533	8	7.65	7.71	-0.06 -0.78 %
RSU24	Sep 2024	33,193	0.00 %	33,192	0.00 %	33,192	0.00 %	33,192	0.01 %	33,190	1	14.07	13.95	0.12 0.86 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	5.70	0.35	6.54
JAS	2.16	0.10	4.85
KCE	57.25	2.25	4.09
VGI	2.24	0.08	3.70
TPIPL	1.42	0.05	3.65
CBG	74.50	2.25	3.11
WHA	5.15	0.15	3.00
THANI	2.98	0.08	2.76
BA	15.10	0.40	2.72
INTUCH	69.50	1.50	2.21

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.95	-0.25	-4.03
BAM	8.65	-0.35	-3.89
PLANB	8.00	-0.30	-3.61
COM7	26.75	-1.00	-3.60
BH	248.00	-9.00	-3.50
EA	45.50	-1.25	-2.67
S	0.92	-0.02	-2.13
ICHI	14.80	-0.30	-1.99
BDMS	26.50	-0.50	-1.85
GLOBAL	16.30	-0.30	-1.81

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
11/06/2023	112,445	126,495	-14,050	31,902	28,818	3,084	114,522	103,556	10,966	258,869	696,265

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2023	40,100	41,819	-1,719	4,546	2,821	1,725	24,929	24,935	-6	69,575	89,631

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2023	628	673	-45	23,358	47,903	-24,545	49,645	25,055	24,590	73,631	167,977