

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Nov-23	06-Nov-23	Change	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23
S50X23	Nov 2023	871.60	877.40	-5.80 -0.66 %	132	1.54 %	130	-7.80 %	141	2.17 %	138	-17.37 %	167
S50Z23	Dec 2023	871.50	877.50	-6.00 -0.68 %	603,178	2.70 %	587,298	2.12 %	575,122	-5.76 %	610,297	-1.88 %	621,977
S50F24	Jan 2024	869.90	875.80	-5.90 -0.67 %	164	11.56 %	147	-8.12 %	160	15.11 %	139	##### %	64
S50H24	Mar 2024	869.10	874.90	-5.80 -0.66 %	70,462	2.41 %	68,802	0.93 %	68,168	-3.56 %	70,685	-3.98 %	73,616
S50M24	Jun 2024	867.30	873.00	-5.70 -0.65 %	27,349	-0.71 %	27,544	0.70 %	27,352	1.38 %	26,980	-2.42 %	27,648
S50U24	Sep 2024	862.90	868.70	-5.80 -0.67 %	12,167	-1.43 %	12,344	6.75 %	11,564	-2.30 %	11,836	-2.22 %	12,105

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Nov-23	06-Nov-23	Change	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23
IRPCH24	Mar 2024	3,510	2.06	2.11	-0.05 -2.37 %	24,672	13.49 %	21,739	84.28 %	11,797	3.20 %	11,431	4.34 %	10,956
GUNKULZ23	Dec 2023	3,203	2.54	2.63	-0.09 -3.42 %	124,593	-1.92 %	127,035	2.98 %	123,355	-0.09 %	123,464	0.08 %	123,371
TTBZ23	Dec 2023	2,836	1.62	1.64	-0.02 -1.22 %	15,821	20.68 %	13,110	0.32 %	13,068	-5.06 %	13,765	8.91 %	12,639
PTTZ23	Dec 2023	2,816	33.35	33.30	0.05 0.15 %	5,340	95.39 %	2,733	-15.73 %	3,243	9.82 %	2,953	-14.38 %	3,449
BAMZ23	Dec 2023	2,195	8.69	8.80	-0.11 -1.25 %	11,007	-4.76 %	11,557	9.81 %	10,525	4.09 %	10,111	-7.45 %	10,925
BGRIMH24	Mar 2024	2,141	22.97	24.11	-1.14 -4.73 %	3,603	46.17 %	2,465	-3.75 %	2,561	-1.88 %	2,610	23.76 %	2,109
SCBH24	Mar 2024	2,105	100.59	101.70	-1.11 -1.09 %	3,938	97.29 %	1,996	-2.16 %	2,040	5.43 %	1,935	1.31 %	1,910
WHAZ23	Dec 2023	1,956	5.10	5.13	-0.03 -0.58 %	9,918	-32.64 %	14,723	-15.67 %	17,458	-5.36 %	18,447	4.36 %	17,676
GPSCZ23	Dec 2023	1,887	41.40	43.30	-1.90 -4.39 %	5,368	-0.39 %	5,389	3.89 %	5,187	-2.15 %	5,301	12.07 %	4,730
BCHZ23	Dec 2023	1,503	20.40	20.10	0.30 1.49 %	2,805	85.76 %	1,510	-6.15 %	1,609	-16.59 %	1,929	-4.83 %	2,027

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(Contract)	07-Nov-23	06-Nov-23	Change
JASZ23	Dec 2023	155,078	0.00 %	155,077	-0.30 %	155,549	-0.64 %	156,550	0.32 %	156,048	15	2.16	2.16	0.00 0.00 %
GUNKULZ23	Dec 2023	124,593	-1.92 %	127,035	2.98 %	123,355	-0.09 %	123,464	0.08 %	123,371	3,203	2.54	2.63	-0.09 -3.42 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0	0.70	0.71	-0.01 -1.41 %
KTCZ23	Dec 2023	68,237	0.01 %	68,228	0.00 %	68,227	0.00 %	68,230	0.05 %	68,196	97	46.40	46.65	-0.25 -0.54 %
BANPUZ23	Dec 2023	61,925	-2.73 %	63,665	-0.31 %	63,864	-4.37 %	66,785	4.23 %	64,077	308	7.64	7.73	-0.09 -1.16 %
BLANDH24	Mar 2024	48,787	-1.01 %	49,287	0.00 %	49,287	1.02 %	48,787	1.04 %	48,287	500	0.70	0.71	-0.01 -1.41 %
SIRIU24	Sep 2024	46,099	-2.12 %	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0	1.54	1.56	-0.02 -1.28 %
AAVZ23	Dec 2023	36,080	-1.57 %	36,654	-0.16 %	36,711	-4.12 %	38,290	-1.38 %	38,825	93	1.96	1.98	-0.02 -1.01 %
BANPUM24	Jun 2024	35,583	0.03 %	35,573	0.02 %	35,565	0.06 %	35,544	0.03 %	35,533	10	7.55	7.65	-0.10 -1.31 %
RSU24	Sep 2024	33,193	0.00 %	33,193	0.00 %	33,192	0.00 %	33,192	0.00 %	33,192	1	14.07	14.07	0.00 0.00 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	15.30	0.50	3.38
ITD	1.31	0.04	3.15
BCH	20.50	0.50	2.50
BH	252.00	4.00	1.61
TASCO	19.30	0.30	1.58
MAJOR	16.10	0.20	1.26
WHA	5.20	0.05	0.97
TKN	11.30	0.10	0.89
TU	14.10	0.10	0.71
BCP	40.75	0.25	0.62

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	4.84	-0.86	-15.09
PSL	8.00	-0.70	-8.05
VGI	2.12	-0.12	-5.36
GPSC	41.25	-2.00	-4.62
BGRIM	22.80	-1.10	-4.60
GUNKUL	2.52	-0.10	-3.82
KCE	55.50	-1.75	-3.06
PTG	8.30	-0.25	-2.92
OSP	24.00	-0.70	-2.83
MINT	28.25	-0.75	-2.59

## 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
11/07/2023	124,910	120,586	4,324	35,466	32,421	3,045	126,446	133,815	-7,369	286,822	713,452

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/07/2023	10,969	16,122	-5,153	1,303	2,019	-716	16,614	10,745	5,869	28,886	57,698

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/07/2023	0	46	-46	16,008	17,276	-1,268	23,626	22,312	1,314	39,634	144,944