

Index Futures Focus

SET50	Contact	Settle Price				Open Interest								
Index Future	Month	08-Nov-23	07-Nov-23	Change		08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23
S50X23	Nov 2023	874.20	871.60	2.60	0.30 %	141	6.82 %	132	1.54 %	130	-7.80 %	141	2.17 %	138
S50Z23	Dec 2023	875.20	871.50	3.70	0.42 %	567,730	-5.88 %	603,178	2.70 %	587,298	2.12 %	575,122	-5.76 %	610,297
S50F24	Jan 2024	874.00	869.90	4.10	0.47 %	161	-1.83 %	164	11.56 %	147	-8.12 %	160	15.11 %	139
S50H24	Mar 2024	872.70	869.10	3.60	0.41 %	68,353	-2.99 %	70,462	2.41 %	68,802	0.93 %	68,168	-3.56 %	70,685
S50M24	Jun 2024	870.80	867.30	3.50	0.40 %	27,097	-0.92 %	27,349	-0.71 %	27,544	0.70 %	27,352	1.38 %	26,980
S50U24	Sep 2024	866.50	862.90	3.60	0.42 %	11,743	-3.48 %	12,167	-1.43 %	12,344	6.75 %	11,564	-2.30 %	11,836

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	08-Nov-23	07-Nov-23	Change		08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23
JASZ23	Dec 2023	13,670	2.23	2.16	0.07	3.24 %	166,165	7.15 %	155,078	0.00 %	155,077	-0.30 %	155,549	-0.64 %	156,550
CHGZ23	Dec 2023	4,010	3.30	3.22	0.08	2.48 %	4,118	13.88 %	3,616	-36.67 %	5,710	35.76 %	4,206	-0.12 %	4,211
TRUEM24	Jun 2024	3,001	5.82	6.12	-0.30	-4.90 %	16,507	17.86 %	14,006	0.00 %	14,006	0.00 %	14,006	0.00 %	14,006
TRUEZ23	Dec 2023	2,410	5.75	6.05	-0.30	-4.96 %	10,417	29.29 %	8,057	0.24 %	8,038	0.11 %	8,029	-0.56 %	8,074
PTTGCH24	Mar 2024	2,362	36.62	37.35	-0.73	-1.95 %	4,633	103.92 %	2,272	-24.19 %	2,997	-5.61 %	3,175	##### %	1,554
BCHZ23	Dec 2023	2,214	20.70	20.40	0.30	1.47 %	3,205	14.26 %	2,805	85.76 %	1,510	-6.15 %	1,609	-16.59 %	1,929
TRUEH24	Mar 2024	1,880	5.75	6.09	-0.34	-5.58 %	14,678	10.32 %	13,305	-0.02 %	13,307	0.09 %	13,295	0.06 %	13,287
KTBH24	Mar 2024	1,814	18.93	19.18	-0.25	-1.30 %	14,382	14.40 %	12,572	0.06 %	12,564	0.83 %	12,461	5.09 %	11,857
PSLZ23	Dec 2023	1,641	7.70	8.15	-0.45	-5.52 %	4,802	50.96 %	3,181	-15.13 %	3,748	27.22 %	2,946	-10.54 %	3,293
KTBU24	Sep 2024	1,500	18.82	18.83	-0.01	-0.05 %	19,400	8.38 %	17,900	6.87 %	16,750	4.04 %	16,100	0.00 %	16,100

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(+/-)	02-Nov-23	(Contract)	08-Nov-23	07-Nov-23	Change
JASZ23	Dec 2023	166,165	7.15 %	155,078	0.00 %	155,077	-0.30 %	155,549	-0.64 %	156,550	13,670	2.23	2.16	0.07 3.24 %
GUNKULZ23	Dec 2023	124,418	-0.14 %	124,593	-1.92 %	127,035	2.98 %	123,355	-0.09 %	123,464	480	2.59	2.54	0.05 1.97 %
BLANDM24	Jun 2024	107,022	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	2	0.73	0.70	0.03 4.29 %
KTCZ23	Dec 2023	68,169	-0.10 %	68,237	0.01 %	68,228	0.00 %	68,227	0.00 %	68,230	11	46.50	46.40	0.10 0.22 %
BANPUZ23	Dec 2023	61,742	-0.30 %	61,925	-2.73 %	63,665	-0.31 %	63,864	-4.37 %	66,785	1,196	7.49	7.64	-0.15 -1.96 %
BLANDH24	Mar 2024	48,787	0.00 %	48,787	-1.01 %	49,287	0.00 %	49,287	1.02 %	48,787	0	0.72	0.70	0.02 2.86 %
SIRIU24	Sep 2024	47,099	2.17 %	46,099	-2.12 %	47,099	0.00 %	47,099	0.00 %	47,099	1,000	1.55	1.54	0.01 0.65 %
AAVZ23	Dec 2023	36,074	-0.02 %	36,080	-1.57 %	36,654	-0.16 %	36,711	-4.12 %	38,290	579	2.05	1.96	0.09 4.59 %
BANPUM24	Jun 2024	35,586	0.01 %	35,583	0.03 %	35,573	0.02 %	35,565	0.06 %	35,544	3	7.35	7.55	-0.20 -2.65 %
RSU24	Sep 2024	33,193	0.00 %	33,193	0.00 %	33,193	0.00 %	33,192	0.00 %	33,192	0	13.95	14.07	-0.12 -0.85 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.06	0.11	5.64
JAS	2.24	0.10	4.67
MTC	41.25	1.50	3.77
JMT	34.50	1.25	3.76
GPSC	42.75	1.50	3.64
TKN	11.70	0.40	3.54
BA	15.30	0.50	3.38
GLOBAL	16.90	0.50	3.05
COM7	27.00	0.75	2.86
THG	63.25	1.75	2.85

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	7.60	-0.40	-5.00
KCE	53.00	-2.50	-4.50
TRUE	5.80	-0.25	-4.13
KEX	4.66	-0.18	-3.72
AMATA	23.50	-0.80	-3.29
WHA	5.05	-0.15	-2.88
STA	14.40	-0.30	-2.04
PTTGC	36.25	-0.75	-2.03
IVL	25.25	-0.50	-1.94
PTTEP	160.50	-2.50	-1.53

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
11/08/2023	81,445	82,941	-1,496	25,341	29,604	-4,263	101,981	96,222	5,759	208,767	675,225

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2023	17,011	16,603	408	1,511	1,922	-411	15,215	15,212	3	33,737	64,011

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2023	10	203	-193	11,757	11,353	404	13,434	13,645	-211	25,201	139,671