

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-Nov-23	08-Nov-23	Change	09-Nov-23	(+/-)	08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23
S50X23	Nov 2023	868.70	874.20	-5.50 -0.63 %	140	-0.71 %	141	6.82 %	132	1.54 %	130	-7.80 %	141
S50Z23	Dec 2023	872.20	875.20	-3.00 -0.34 %	638,120	12.40 %	567,730	-5.88 %	603,178	2.70 %	587,298	2.12 %	575,122
S50F24	Jan 2024	871.20	874.00	-2.80 -0.32 %	149	-7.45 %	161	-1.83 %	164	11.56 %	147	-8.12 %	160
S50H24	Mar 2024	869.90	872.70	-2.80 -0.32 %	73,723	7.86 %	68,353	-2.99 %	70,462	2.41 %	68,802	0.93 %	68,168
S50M24	Jun 2024	868.00	870.80	-2.80 -0.32 %	28,496	5.16 %	27,097	-0.92 %	27,349	-0.71 %	27,544	0.70 %	27,352
S50U24	Sep 2024	863.70	866.50	-2.80 -0.32 %	12,821	9.18 %	11,743	-3.48 %	12,167	-1.43 %	12,344	6.75 %	11,564

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Nov-23	08-Nov-23	Change	09-Nov-23	(+/-)	08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23
JASZ23	Dec 2023	4,760	2.30	2.23	0.07 3.14 %	167,391	0.74 %	166,165	7.15 %	155,078	0.00 %	155,077	-0.30 %	155,549
COM7Z23	Dec 2023	4,213	25.20	27.00	-1.80 -6.67 %	4,489	3.60 %	4,333	2.82 %	4,214	10.11 %	3,827	13.53 %	3,371
PTTZ23	Dec 2023	2,935	33.42	33.42	0.00 0.00 %	5,362	-19.34 %	6,648	24.49 %	5,340	95.39 %	2,733	-15.73 %	3,243
CPFH24	Mar 2024	2,149	19.12	19.31	-0.19 -0.98 %	5,160	-14.77 %	6,054	17.48 %	5,153	-1.13 %	5,212	-0.59 %	5,243
JMTZ23	Dec 2023	2,142	33.33	34.20	-0.87 -2.54 %	3,842	5.26 %	3,650	1.78 %	3,586	3.82 %	3,454	5.95 %	3,260
WHAZ23	Dec 2023	2,015	5.02	5.00	0.02 0.40 %	9,595	-9.78 %	10,635	7.23 %	9,918	-32.64 %	14,723	-15.67 %	17,458
AWCH24	Mar 2024	2,009	3.52	3.64	-0.12 -3.30 %	6,956	16.28 %	5,982	-6.84 %	6,421	30.38 %	4,925	0.06 %	4,922
BCHZ23	Dec 2023	1,864	20.65	20.70	-0.05 -0.24 %	1,235	-61.47 %	3,205	14.26 %	2,805	85.76 %	1,510	-6.15 %	1,609
GUNKULZ23	Dec 2023	1,780	2.59	2.59	0.00 0.00 %	125,914	1.20 %	124,418	-0.14 %	124,593	-1.92 %	127,035	2.98 %	123,355
AAVH24	Mar 2024	1,579	2.10	2.07	0.03 1.45 %	9,532	18.96 %	8,013	0.26 %	7,992	13.12 %	7,065	8.23 %	6,528

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		09-Nov-23	(+/-)	08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23	(+/-)	03-Nov-23	(Contract)	09-Nov-23	08-Nov-23	Change
JASZ23	Dec 2023	167,391	0.74 %	166,165	7.15 %	155,078	0.00 %	155,077	-0.30 %	155,549	4,760	2.30	2.23	0.07 3.14 %
GUNKULZ23	Dec 2023	125,914	1.20 %	124,418	-0.14 %	124,593	-1.92 %	127,035	2.98 %	123,355	1,780	2.59	2.59	0.00 0.00 %
BLANDM24	Jun 2024	107,022	0.00 %	107,022	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0	0.71	0.73	-0.02 -2.74 %
KTCZ23	Dec 2023	68,179	0.01 %	68,169	-0.10 %	68,237	0.01 %	68,228	0.00 %	68,227	12	46.00	46.50	-0.50 -1.08 %
BANPUZ23	Dec 2023	61,188	-0.90 %	61,742	-0.30 %	61,925	-2.73 %	63,665	-0.31 %	63,864	1,013	7.68	7.49	0.19 2.54 %
BLANDH24	Mar 2024	48,787	0.00 %	48,787	0.00 %	48,787	-1.01 %	49,287	0.00 %	49,287	0	0.71	0.72	-0.01 -1.39 %
SIRIU24	Sep 2024	47,104	0.01 %	47,099	2.17 %	46,099	-2.12 %	47,099	0.00 %	47,099	5	1.55	1.55	0.00 0.00 %
BANPUM24	Jun 2024	35,585	0.00 %	35,586	0.01 %	35,583	0.03 %	35,573	0.02 %	35,565	17	7.50	7.35	0.15 2.04 %
AAVZ23	Dec 2023	35,228	-2.35 %	36,074	-0.02 %	36,080	-1.57 %	36,654	-0.16 %	36,711	920	2.12	2.05	0.07 3.41 %
RSU24	Sep 2024	33,194	0.00 %	33,193	0.00 %	33,193	0.00 %	33,193	0.00 %	33,192	1	14.00	13.95	0.05 0.36 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	24.10	0.70	2.99
BANPU	7.65	0.20	2.68
JAS	2.30	0.06	2.68
ICHI	16.00	0.40	2.56
AMATA	24.10	0.60	2.55
WHA	5.15	0.10	1.98
GFPT	10.40	0.20	1.96
MTC	42.00	0.75	1.82
GPSC	43.50	0.75	1.75
EA	46.25	0.75	1.65

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	27.00	-2.75	-9.24
COM7	25.00	-2.00	-7.41
BH	233.00	-16.00	-6.43
JMT	32.75	-1.75	-5.07
STA	13.70	-0.70	-4.86
BAM	8.25	-0.30	-3.51
KEX	4.52	-0.14	-3.00
MBK	16.20	-0.50	-2.99
BLA	21.10	-0.60	-2.76
MINT	27.75	-0.75	-2.63

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
11/09/2023	136,109	156,050	-19,941	57,988	51,572	6,416	187,433	173,908	13,525	381,530	753,449

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/09/2023	16,955	22,706	-5,751	1,553	2,138	-585	21,066	14,730	6,336	39,574	66,902

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/09/2023	442	536	-94	15,449	16,104	-655	19,706	18,957	749	35,597	145,580