

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		10-Nov-23	09-Nov-23	Change	10-Nov-23	(+/-)	09-Nov-23	(+/-)	08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23
S50X23	Nov 2023	860.90	868.70	-7.80 -0.90 %	108	-22.86 %	140	-0.71 %	141	6.82 %	132	1.54 %	130
S50Z23	Dec 2023	859.60	872.20	-12.60 -1.44 %	612,895	-3.95 %	638,120	12.40 %	567,730	-5.88 %	603,178	2.70 %	587,298
S50F24	Jan 2024	858.70	871.20	-12.50 -1.43 %	188	26.17 %	149	-7.45 %	161	-1.83 %	164	11.56 %	147
S50H24	Mar 2024	857.20	869.90	-12.70 -1.46 %	75,086	1.85 %	73,723	7.86 %	68,353	-2.99 %	70,462	2.41 %	68,802
S50M24	Jun 2024	855.50	868.00	-12.50 -1.44 %	28,845	1.22 %	28,496	5.16 %	27,097	-0.92 %	27,349	-0.71 %	27,544
S50U24	Sep 2024	851.30	863.70	-12.40 -1.44 %	12,820	-0.01 %	12,821	9.18 %	11,743	-3.48 %	12,167	-1.43 %	12,344

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Nov-23	09-Nov-23	Change	10-Nov-23	(+/-)	09-Nov-23	(+/-)	08-Nov-23	(+/-)	07-Nov-23	(+/-)	06-Nov-23
WHAZ23	Dec 2023	10,839	4.76	5.02	-0.26 -5.18 %	13,576	41.49 %	9,595	-9.78 %	10,635	7.23 %	9,918	-32.64 %	14,723
WHAH24	Mar 2024	5,066	4.75	5.01	-0.26 -5.19 %	2,650	-48.10 %	5,106	0.00 %	5,106	0.08 %	5,102	0.00 %	5,102
JASZ23	Dec 2023	4,051	2.23	2.30	-0.07 -3.04 %	169,252	1.11 %	167,391	0.74 %	166,165	7.15 %	155,078	0.00 %	155,077
BANPUZ23	Dec 2023	3,754	7.73	7.68	0.05 0.65 %	59,952	-2.02 %	61,188	-0.90 %	61,742	-0.30 %	61,925	-2.73 %	63,665
BGRIMZ23	Dec 2023	2,420	23.52	24.23	-0.71 -2.93 %	3,086	-29.62 %	4,385	10.65 %	3,963	10.64 %	3,582	6.16 %	3,374
KTBU24	Sep 2024	2,400	18.60	18.86	-0.26 -1.38 %	21,800	12.37 %	19,400	0.00 %	19,400	8.38 %	17,900	6.87 %	16,750
JMTZ23	Dec 2023	2,295	26.95	33.33	-6.38 ##### %	3,857	0.39 %	3,842	5.26 %	3,650	1.78 %	3,586	3.82 %	3,454
HMPROZ23	Dec 2023	2,221	12.19	11.79	0.40 3.39 %	10,579	-2.58 %	10,859	6.89 %	10,159	-0.02 %	10,161	-0.96 %	10,260
TTBZ23	Dec 2023	1,627	1.60	1.62	-0.02 -1.23 %	14,955	3.92 %	14,391	-9.21 %	15,850	0.18 %	15,821	20.68 %	13,110
JMTH24	Mar 2024	1,604	27.00	33.23	-6.23 ##### %	1,520	-32.26 %	2,244	12.54 %	1,994	-1.43 %	2,023	-1.08 %	2,045

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		10-Nov-23	(+/-)	09-Nov-23	(+/-)	08-Nov-23	(+/-)	07-Nov-23	(+/-)		10-Nov-23	09-Nov-23	Change	
JASZ23	Dec 2023	169,252	1.11 %	167,391	0.74 %	166,165	7.15 %	155,078	0.00 %	155,077	4,051	2.23	2.30	-0.07 -3.04 %
GUNKULZ23	Dec 2023	126,165	0.20 %	125,914	1.20 %	124,418	-0.14 %	124,593	-1.92 %	127,035	743	2.54	2.59	-0.05 -1.93 %
BLANDM24	Jun 2024	107,022	0.00 %	107,022	0.00 %	107,022	0.00 %	107,020	0.00 %	107,020	0	0.73	0.71	0.02 2.82 %
KTCZ23	Dec 2023	68,177	0.00 %	68,179	0.01 %	68,169	-0.10 %	68,237	0.01 %	68,228	39	45.80	46.00	-0.20 -0.43 %
BANPUZ23	Dec 2023	59,952	-2.02 %	61,188	-0.90 %	61,742	-0.30 %	61,925	-2.73 %	63,665	3,754	7.73	7.68	0.05 0.65 %
BLANDH24	Mar 2024	48,787	0.00 %	48,787	0.00 %	48,787	0.00 %	48,787	-1.01 %	49,287	0	0.72	0.71	0.01 1.41 %
SIRIU24	Sep 2024	47,104	0.00 %	47,104	0.01 %	47,099	2.17 %	46,099	-2.12 %	47,099	0	1.55	1.55	0.00 0.00 %
BANPUM24	Jun 2024	35,584	0.00 %	35,585	0.00 %	35,586	0.01 %	35,583	0.03 %	35,573	1	7.60	7.50	0.10 1.33 %
AAVZ23	Dec 2023	35,145	-0.24 %	35,228	-2.35 %	36,074	-0.02 %	36,080	-1.57 %	36,654	155	2.11	2.12	-0.01 -0.47 %
RSU24	Sep 2024	33,194	0.00 %	33,194	0.00 %	33,193	0.00 %	33,193	0.00 %	33,193	1	13.80	14.00	-0.20 -1.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	41.50	1.75	4.40
COM7	26.00	1.00	4.00
CPN	64.75	2.25	3.60
AWC	3.64	0.12	3.41
GLOBAL	17.40	0.50	2.96
BJC	27.75	0.75	2.78
CRC	38.25	1.00	2.68
HMPRO	12.10	0.30	2.54
CPALL	55.75	0.75	1.36
GFPT	10.50	0.10	0.96

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	27.00	-5.75	-17.56
TKN	10.60	-1.10	-9.40
WHA	4.78	-0.37	-7.18
DELTA	77.75	-5.75	-6.89
EA	44.25	-2.00	-4.32
BLA	20.30	-0.80	-3.79
ICHI	15.40	-0.60	-3.75
CPF	18.10	-0.70	-3.72
AMATA	23.30	-0.80	-3.32
THCOM	11.70	-0.40	-3.31

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
11/10/2023	111,305	117,776	-6,471	44,426	40,485	3,941	161,609	159,079	2,530	317,340	729,942

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/10/2023	22,737	18,464	4,273	2,540	1,804	736	14,809	19,818	-5,009	40,086	70,579

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/10/2023	1	16	-15	23,318	17,437	5,881	26,036	31,902	-5,866	49,355	149,145