

## Index Futures Focus

| SET50<br>Index Future | Contact<br>Month | Settle Price |           |             | Open Interest |          |           |          |           |         |           |         |           |
|-----------------------|------------------|--------------|-----------|-------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
|                       |                  | 13-Nov-23    | 10-Nov-23 | Change      | 13-Nov-23     | (+/-)    | 10-Nov-23 | (+/-)    | 09-Nov-23 | (+/-)   | 08-Nov-23 | (+/-)   | 07-Nov-23 |
| S50X23                | Nov 2023         | 863.20       | 860.90    | 2.30 0.27 % | 92            | -14.81 % | 108       | -22.86 % | 140       | -0.71 % | 141       | 6.82 %  | 132       |
| S50Z23                | Dec 2023         | 862.80       | 859.60    | 3.20 0.37 % | 604,828       | -1.32 %  | 612,895   | -3.95 %  | 638,120   | 12.40 % | 567,730   | -5.88 % | 603,178   |
| S50F24                | Jan 2024         | 861.00       | 858.70    | 2.30 0.27 % | 212           | 12.77 %  | 188       | 26.17 %  | 149       | -7.45 % | 161       | -1.83 % | 164       |
| S50H24                | Mar 2024         | 860.50       | 857.20    | 3.30 0.38 % | 74,905        | -0.24 %  | 75,086    | 1.85 %   | 73,723    | 7.86 %  | 68,353    | -2.99 % | 70,462    |
| S50M24                | Jun 2024         | 858.70       | 855.50    | 3.20 0.37 % | 28,747        | -0.34 %  | 28,845    | 1.22 %   | 28,496    | 5.16 %  | 27,097    | -0.92 % | 27,349    |
| S50U24                | Sep 2024         | 854.20       | 851.30    | 2.90 0.34 % | 12,932        | 0.87 %   | 12,820    | -0.01 %  | 12,821    | 9.18 %  | 11,743    | -3.48 % | 12,167    |

## Block Trade Focus

### Most Active Volume(Contact)

| Single<br>Stock Futures | Contact<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |         |           |         |           |         |           |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                         |                  |                        | 13-Nov-23    | 10-Nov-23 | Change        | 13-Nov-23     | (+/-)    | 10-Nov-23 | (+/-)   | 09-Nov-23 | (+/-)   | 08-Nov-23 | (+/-)   | 07-Nov-23 |
| BANPUZ23                | Dec 2023         | 8,742                  | 8.03         | 7.73      | 0.30 3.88 %   | 52,734        | -12.04 % | 59,952    | -2.02 % | 61,188    | -0.90 % | 61,742    | -0.30 % | 61,925    |
| CHGH24                  | Mar 2024         | 6,518                  | 2.85         | 3.18      | -0.33 ##### % | 5,036         | 837.80 % | 537       | 0.37 %  | 535       | 0.00 %  | 535       | 0.56 %  | 532       |
| WHAZ23                  | Dec 2023         | 6,220                  | 4.74         | 4.76      | -0.02 -0.42 % | 15,174        | 11.77 %  | 13,576    | 41.49 % | 9,595     | -9.78 % | 10,635    | 7.23 %  | 9,918     |
| JASZ23                  | Dec 2023         | 4,522                  | 2.32         | 2.23      | 0.09 4.04 %   | 169,257       | 0.00 %   | 169,252   | 1.11 %  | 167,391   | 0.74 %  | 166,165   | 7.15 %  | 155,078   |
| CHGU24                  | Sep 2024         | 3,001                  | 2.95         | 3.05      | -0.10 -3.28 % | 3,002         | ##### %  | 1         | 0.00 %  | 1         | 0.00 %  | 1         | 0.00 %  | 1         |
| CHGM24                  | Jun 2024         | 3,000                  | 2.70         | 3.07      | -0.37 ##### % | 4,009         | 297.32 % | 1,009     | 0.00 %  | 1,009     | 98.23 % | 509       | 0.00 %  | 509       |
| BDMSZ23                 | Dec 2023         | 2,223                  | 25.63        | 26.54     | -0.91 -3.43 % | 5,399         | 4.71 %   | 5,156     | 21.06 % | 4,259     | -4.34 % | 4,452     | -6.08 % | 4,740     |
| ORZ23                   | Dec 2023         | 2,201                  | 18.31        | 18.42     | -0.11 -0.60 % | 7,004         | 32.75 %  | 5,276     | -4.18 % | 5,506     | 5.50 %  | 5,219     | 2.23 %  | 5,105     |
| BLANDZ23                | Dec 2023         | 2,071                  | 0.68         | 0.72      | -0.04 -5.56 % | 11,365        | 9.66 %   | 10,364    | 0.01 %  | 10,363    | -0.01 % | 10,364    | 0.04 %  | 10,360    |
| SUPERH24                | Mar 2024         | 2,005                  | 0.44         | 0.45      | -0.01 -2.22 % | 13,509        | 17.43 %  | 11,504    | 0.02 %  | 11,502    | 0.01 %  | 11,501    | 0.01 %  | 11,500    |

### Most Active OI(Contract)

| Single<br>Stock Futures | Contact<br>Month | * Open Interest |          |           |         |           |         | Volume    |         | Settle Price |            |           |           |               |
|-------------------------|------------------|-----------------|----------|-----------|---------|-----------|---------|-----------|---------|--------------|------------|-----------|-----------|---------------|
|                         |                  | 13-Nov-23       | (+/-)    | 10-Nov-23 | (+/-)   | 09-Nov-23 | (+/-)   | 08-Nov-23 | (+/-)   | 07-Nov-23    | (Contract) | 13-Nov-23 | 10-Nov-23 | Change        |
| JASZ23                  | Dec 2023         | 169,257         | 0.00 %   | 169,252   | 1.11 %  | 167,391   | 0.74 %  | 166,165   | 7.15 %  | 155,078      | 4,522      | 2.32      | 2.23      | 0.09 4.04 %   |
| GUNKULZ23               | Dec 2023         | 125,900         | -0.21 %  | 126,165   | 0.20 %  | 125,914   | 1.20 %  | 124,418   | -0.14 % | 124,593      | 768        | 2.55      | 2.54      | 0.01 0.39 %   |
| BLANDM24                | Jun 2024         | 107,022         | 0.00 %   | 107,022   | 0.00 %  | 107,022   | 0.00 %  | 107,022   | 0.00 %  | 107,020      | 0          | 0.69      | 0.73      | -0.04 -5.48 % |
| KTCZ23                  | Dec 2023         | 68,156          | -0.03 %  | 68,177    | 0.00 %  | 68,179    | 0.01 %  | 68,169    | -0.10 % | 68,237       | 0          | 46.24     | 45.80     | 0.44 0.96 %   |
| BANPUZ23                | Dec 2023         | 52,734          | -12.04 % | 59,952    | -2.02 % | 61,188    | -0.90 % | 61,742    | -0.30 % | 61,925       | 8,742      | 8.03      | 7.73      | 0.30 3.88 %   |
| BLANDH24                | Mar 2024         | 48,787          | 0.00 %   | 48,787    | 0.00 %  | 48,787    | 0.00 %  | 48,787    | 0.00 %  | 48,787       | 0          | 0.69      | 0.72      | -0.03 -4.17 % |
| SIRIU24                 | Sep 2024         | 47,104          | 0.00 %   | 47,104    | 0.00 %  | 47,104    | 0.01 %  | 47,099    | 2.17 %  | 46,099       | 0          | 1.54      | 1.55      | -0.01 -0.65 % |
| BANPUM24                | Jun 2024         | 35,584          | 0.00 %   | 35,584    | 0.00 %  | 35,585    | 0.00 %  | 35,586    | 0.01 %  | 35,583       | 11         | 7.90      | 7.60      | 0.30 3.95 %   |
| AAVZ23                  | Dec 2023         | 35,154          | 0.03 %   | 35,145    | -0.24 % | 35,228    | -2.35 % | 36,074    | -0.02 % | 36,080       | 49         | 2.05      | 2.11      | -0.06 -2.84 % |
| RSU24                   | Sep 2024         | 33,194          | 0.00 %   | 33,194    | 0.00 %  | 33,194    | 0.00 %  | 33,193    | 0.00 %  | 33,193       | 1          | 13.60     | 13.80     | -0.20 -1.45 % |

### Block Trade Focus

#### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| BANPU  | 8.00  | 0.30   | 3.90 |
| CPN    | 66.50 | 1.75   | 2.70 |
| BA     | 15.30 | 0.40   | 2.68 |
| KCE    | 52.75 | 1.25   | 2.43 |
| INTUCH | 72.00 | 1.50   | 2.13 |
| DELTA  | 79.25 | 1.50   | 1.93 |
| SIRI   | 1.63  | 0.03   | 1.87 |
| JAS    | 2.32  | 0.04   | 1.75 |
| TRUE   | 5.85  | 0.10   | 1.74 |
| CPF    | 18.40 | 0.30   | 1.66 |

#### Top Losser (Underlying)

| Stock  | Close | Change |        |
|--------|-------|--------|--------|
|        |       | (Baht) | (%)    |
| COM7   | 21.80 | -4.20  | -16.15 |
| JMT    | 24.10 | -2.90  | -10.74 |
| CHG    | 2.84  | -0.26  | -8.39  |
| BEAUTY | 0.45  | -0.03  | -6.25  |
| TKN    | 10.00 | -0.60  | -5.66  |
| BDMS   | 25.25 | -1.50  | -5.61  |
| TQM    | 28.50 | -1.50  | -5.00  |
| KEX    | 4.04  | -0.20  | -4.72  |
| BLA    | 19.50 | -0.80  | -3.94  |
| BLAND  | 0.68  | -0.02  | -2.86  |
| GFPT   | 10.20 | -0.30  | -2.86  |

### 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      |
| 13/11/2023 | 118,929          | 105,024 | 13,905 | 38,055             | 44,233 | -6,178 | 127,330        | 135,057 | -7,727 | 284,314 | 721,716 |

#### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 13/11/2023 | 19,238           | 24,031 | -4,793 | 1,221              | 3,081 | -1,860 | 20,826         | 14,173 | 6,653 | 41,285 | 69,498 |

#### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |        |        | Local Investor |        |       | Total  |         |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|---------|
|            | Long             | Short | Net | Long               | Short  | Net    | Long           | Short  | Net   | Volume | OI      |
| 13/11/2023 | 302              | 202   | 100 | 17,253             | 18,643 | -1,390 | 24,671         | 23,381 | 1,290 | 42,226 | 143,684 |