

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Sep-23	28-Sep-23	Change	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23
S50V23	Oct 2023	905.30	913.60	-8.30 -0.91 %	6,087	0.74 %	6,042	0.20 %	6,030	18.77 %	5,077	-0.06 %	5,080
S50X23	Nov 2023	904.90	913.70	-8.80 -0.96 %	43	-20.37 %	54	-14.29 %	63	3.28 %	61	-4.69 %	64
S50Z23	Dec 2023	901.60	911.80	-10.20 -1.12 %	604,747	2.91 %	587,627	18.82 %	494,549	7.09 %	461,827	39.19 %	331,788
S50H24	Mar 2024	901.30	911.40	-10.10 -1.11 %	63,266	20.31 %	52,587	11.57 %	47,134	12.06 %	42,063	14.60 %	36,704
S50M24	Jun 2024	901.10	911.00	-9.90 -1.09 %	24,824	13.01 %	21,966	10.04 %	19,962	0.49 %	19,865	6.62 %	18,632
S50U24	Sep 2024	897.70	908.10	-10.40 -1.15 %	3,035	428.75 %	574	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Sep-23	28-Sep-23	Change	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23
BANPUZ23	Dec 2023	19,506	8.06	7.99	0.07 0.88 %	92,212	0.60 %	91,663	-1.37 %	92,939	3.21 %	90,048	-2.20 %	92,073
ESSOZ23	Dec 2023	8,000	9.76	9.85	-0.09 -0.91 %	26,208	-2.96 %	27,008	-1.82 %	27,508	-1.77 %	28,005	12.00 %	25,005
KTCZ23	Dec 2023	4,684	44.10	44.00	0.10 0.23 %	70,909	7.06 %	66,234	0.01 %	66,226	-30.60 %	95,421	##### %	11,267
SIRIZ23	Dec 2023	3,373	1.73	1.75	-0.02 -1.14 %	20,339	-7.66 %	22,026	-2.43 %	22,574	18.11 %	19,113	-33.17 %	28,600
AAVZ23	Dec 2023	2,878	2.61	2.57	0.04 1.56 %	45,681	-2.63 %	46,914	5.75 %	44,365	12.73 %	39,356	-1.85 %	40,097
CPALLZ23	Dec 2023	2,477	60.90	60.90	0.00 0.00 %	8,522	7.89 %	7,899	9.09 %	7,241	13.91 %	6,357	-1.20 %	6,434
WHAZ23	Dec 2023	2,061	5.22	5.39	-0.17 -3.15 %	18,339	11.98 %	16,377	0.15 %	16,353	-6.13 %	17,420	-4.93 %	18,323
DELTAM24	Jun 2024	2,051	83.70	99.99	-16.29 ##### %	2,309	93.06 %	1,196	-1.73 %	1,217	-8.98 %	1,337	3.00 %	1,298
TTBZ23	Dec 2023	2,020	1.66	1.63	0.03 1.84 %	17,104	-0.36 %	17,165	4.87 %	16,368	31.55 %	12,442	-0.54 %	12,510
KBANKZ23	Dec 2023	1,907	127.50	126.30	1.20 0.95 %	10,740	-7.83 %	11,652	2.74 %	11,341	6.32 %	10,667	33.96 %	7,963

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23	(+/-)		29-Sep-23	28-Sep-23	Change	
JASZ23	Dec 2023	151,821	-0.60 %	152,736	3.39 %	147,733	0.68 %	146,734	0.70 %	145,707	590	2.11	2.06	0.05 2.43 %
GUNKULZ23	Dec 2023	143,639	0.15 %	143,431	0.08 %	143,314	3.27 %	138,780	-0.41 %	139,348	209	3.16	3.16	0.00 0.00 %
BLANDM24	Jun 2024	107,000	0.00 %	107,000	0.00 %	107,000	##### %	500	0.00 %	500	0	0.79	0.79	0.00 0.00 %
BANPUZ23	Dec 2023	92,212	0.60 %	91,663	-1.37 %	92,939	3.21 %	90,048	-2.20 %	92,073	19,506	8.06	7.99	0.07 0.88 %
KTCZ23	Dec 2023	70,909	7.06 %	66,234	0.01 %	66,226	-30.60 %	95,421	##### %	11,267	4,684	44.10	44.00	0.10 0.23 %
BLANDH24	Mar 2024	47,192	0.00 %	47,192	0.00 %	47,192	0.00 %	47,192	0.00 %	47,192	0	0.78	0.78	0.00 0.00 %
AAVZ23	Dec 2023	45,681	-2.63 %	46,914	5.75 %	44,365	12.73 %	39,356	-1.85 %	40,097	2,878	2.61	2.57	0.04 1.56 %
RSM24	Jun 2024	43,855	0.00 %	43,855	0.86 %	43,480	5.05 %	41,390	0.00 %	41,390	0	13.78	14.77	-0.99 -6.70 %
BANPUH24	Mar 2024	37,688	-0.26 %	37,788	2.81 %	36,756	2.24 %	35,949	-2.60 %	36,908	508	8.13	7.96	0.17 2.14 %
BCPGH24	Mar 2024	37,008	-0.27 %	37,108	0.00 %	37,108	84.55 %	20,107	1.00 %	19,907	0	9.57	9.52	0.05 0.53 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AWC	3.90	0.16	4.28
GPSC	44.75	1.50	3.47
BJC	30.75	1.00	3.36
BA	15.60	0.50	3.31
OR	18.70	0.60	3.31
JMT	47.75	1.50	3.24
BEC	6.80	0.20	3.03
CPF	20.70	0.60	2.99
MTC	36.00	1.00	2.86
CRC	38.75	1.00	2.65

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	82.75	-21.25	-20.43
AMATA	24.40	-1.35	-5.24
PSL	9.70	-0.40	-3.96
HANA	59.50	-2.00	-3.25
WHA	5.25	-0.15	-2.78
BLA	27.75	-0.75	-2.63
PLANB	8.15	-0.20	-2.40
STEC	9.40	-0.20	-2.08
BEAUTY	0.54	-0.01	-1.82
SIRI	1.69	-0.03	-1.74

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
29/09/2023	116,261	170,261	-54,000	43,895	50,076	-6,181	209,375	149,194	60,181	369,531	702,002

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/09/2023	20,803	27,134	-6,331	2,955	1,627	1,328	24,105	19,102	5,003	47,863	73,891

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/09/2023	232	210	22	31,163	32,951	-1,788	32,733	30,967	1,766	64,128	135,677