

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-Oct-23	29-Sep-23	Change	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23
S50V23	Oct 2023	903.30	905.30	-2.00 -0.22 %	5,983	-1.71 %	6,087	0.74 %	6,042	0.20 %	6,030	18.77 %	5,077
S50X23	Nov 2023	901.00	904.90	-3.90 -0.43 %	43	0.00 %	43	-20.37 %	54	-14.29 %	63	3.28 %	61
S50Z23	Dec 2023	901.50	901.60	-0.10 -0.01 %	609,239	0.74 %	604,747	2.91 %	587,627	18.82 %	494,549	7.09 %	461,827
S50H24	Mar 2024	901.10	901.30	-0.20 -0.02 %	62,501	-1.21 %	63,266	20.31 %	52,587	11.57 %	47,134	12.06 %	42,063
S50M24	Jun 2024	900.70	901.10	-0.40 -0.04 %	25,203	1.53 %	24,824	13.01 %	21,966	10.04 %	19,962	0.49 %	19,865
S50U24	Sep 2024	897.10	897.70	-0.60 -0.07 %	4,033	32.88 %	3,035	##### %	574	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			02-Oct-23	29-Sep-23	Change	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23
BANPUZ23	Dec 2023	19,607	8.08	8.06	0.02 0.25 %	96,692	4.86 %	92,212	0.60 %	91,663	-1.37 %	92,939	3.21 %	90,048
CKPZ23	Dec 2023	5,184	3.24	3.28	-0.04 -1.22 %	10,308	0.59 %	10,248	-4.57 %	10,739	-0.03 %	10,742	0.00 %	10,742
BEMH24	Mar 2024	3,001	8.20	8.18	0.02 0.24 %	10,062	-0.05 %	10,067	-0.04 %	10,071	0.38 %	10,033	24.91 %	8,032
IRPCH24	Mar 2024	2,512	2.08	2.12	-0.04 -1.89 %	17,392	-2.76 %	17,886	2.88 %	17,386	0.02 %	17,382	0.21 %	17,346
IRPCZ23	Dec 2023	2,233	2.02	2.11	-0.09 -4.27 %	25,329	-8.29 %	27,619	-3.03 %	28,483	9.48 %	26,016	5.52 %	24,655
AOTZ23	Dec 2023	2,216	70.50	70.05	0.45 0.64 %	9,515	-4.71 %	9,985	0.48 %	9,937	-0.80 %	10,017	1.80 %	9,840
TTBZ23	Dec 2023	2,191	1.66	1.66	0.00 0.00 %	18,276	6.85 %	17,104	-0.36 %	17,165	4.87 %	16,368	31.55 %	12,442
TRUEZ23	Dec 2023	2,024	7.07	7.16	-0.09 -1.26 %	23,472	9.24 %	21,486	0.01 %	21,484	-2.01 %	21,924	-7.40 %	23,677
SUPERM24	Jun 2024	2,000	0.49	0.49	0.00 0.00 %	23,020	9.51 %	21,020	0.00 %	21,020	0.00 %	21,020	5.00 %	20,020
BAMM24	Jun 2024	2,000	10.46	10.45	0.01 0.10 %	1,408	-58.69 %	3,408	0.00 %	3,408	-42.32 %	5,908	0.03 %	5,906

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23	(+/-)		26-Sep-23	02-Oct-23	29-Sep-23	Change
JASZ23	Dec 2023	151,821	0.00 %	151,821	-0.60 %	152,736	3.39 %	147,733	0.68 %	146,734	0	2.11	2.11	0.00 0.00 %
GUNKULZ23	Dec 2023	143,720	0.06 %	143,639	0.15 %	143,431	0.08 %	143,314	3.27 %	138,780	86	3.06	3.16	-0.10 -3.16 %
BLANDM24	Jun 2024	107,000	0.00 %	107,000	0.00 %	107,000	0.00 %	107,000	##### %	500	0	0.78	0.79	-0.01 -1.27 %
BANPUZ23	Dec 2023	96,692	4.86 %	92,212	0.60 %	91,663	-1.37 %	92,939	3.21 %	90,048	19,607	8.08	8.06	0.02 0.25 %
KTCZ23	Dec 2023	68,568	-3.30 %	70,909	7.06 %	66,234	0.01 %	66,226	-30.60 %	95,421	5	43.55	44.10	-0.55 -1.25 %
BLANDH24	Mar 2024	47,292	0.21 %	47,192	0.00 %	47,192	0.00 %	47,192	0.00 %	47,192	100	0.77	0.78	-0.01 -1.28 %
AAVZ23	Dec 2023	46,386	1.54 %	45,681	-2.63 %	46,914	5.75 %	44,365	12.73 %	39,356	706	2.58	2.61	-0.03 -1.15 %
RSM24	Jun 2024	43,856	0.00 %	43,855	0.00 %	43,855	0.86 %	43,480	5.05 %	41,390	1	14.12	13.78	0.34 2.47 %
BANPUH24	Mar 2024	37,687	0.00 %	37,688	-0.26 %	37,788	2.81 %	36,756	2.24 %	35,949	111	8.08	8.13	-0.05 -0.62 %
BCPGH24	Mar 2024	37,008	0.00 %	37,008	-0.27 %	37,108	0.00 %	37,108	84.55 %	20,107	0	9.39	9.57	-0.18 -1.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	87.00	4.25	5.14
PLANB	8.40	0.25	3.07
HANA	61.00	1.50	2.52
BCH	20.10	0.40	2.03
OSP	25.50	0.50	2.00
HMPRO	12.70	0.20	1.60
AMATA	24.70	0.30	1.23
SIRI	1.71	0.02	1.18
MBK	18.00	0.20	1.12
AOT	70.50	0.75	1.08

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	12.40	-0.70	-5.34
PRM	6.55	-0.30	-4.38
PSL	9.35	-0.35	-3.61
BLA	26.75	-1.00	-3.60
BGRIM	27.75	-1.00	-3.48
CK	20.10	-0.70	-3.37
SPRC	8.80	-0.30	-3.30
UNIQ	2.94	-0.10	-3.29
TTA	5.90	-0.20	-3.28
BAY	30.25	-1.00	-3.20

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
10/02/2023	133,928	128,477	5,451	34,481	36,335	-1,854	135,338	138,935	-3,597	303,747	707,002

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/02/2023	25,561	29,122	-3,561	1,857	1,639	218	26,495	23,152	3,343	53,913	76,807

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/02/2023	101	2	99	18,437	20,852	-2,415	27,759	25,443	2,316	46,297	139,359