

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-Oct-23	02-Oct-23	Change	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23
S50V23	Oct 2023	886.10	903.30	-17.20 -1.90 %	5,995	0.20 %	5,983	-1.71 %	6,087	0.74 %	6,042	0.20 %	6,030
S50X23	Nov 2023	890.00	901.00	-11.00 -1.22 %	44	2.33 %	43	0.00 %	43	-20.37 %	54	-14.29 %	63
S50Z23	Dec 2023	882.70	901.50	-18.80 -2.09 %	638,109	4.74 %	609,239	0.74 %	604,747	2.91 %	587,627	18.82 %	494,549
S50H24	Mar 2024	882.00	901.10	-19.10 -2.12 %	68,437	9.50 %	62,501	-1.21 %	63,266	20.31 %	52,587	11.57 %	47,134
S50M24	Jun 2024	881.70	900.70	-19.00 -2.11 %	26,735	6.08 %	25,203	1.53 %	24,824	13.01 %	21,966	10.04 %	19,962
S50U24	Sep 2024	877.10	897.10	-20.00 -2.23 %	7,019	74.04 %	4,033	32.88 %	3,035	##### %	574	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Oct-23	02-Oct-23	Change	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23	(+/-)	27-Sep-23
BANPUZ23	Dec 2023	13,521	7.78	8.08	-0.30 -3.71 %	98,402	1.77 %	96,692	4.86 %	92,212	0.60 %	91,663	-1.37 %	92,939
BANPUH24	Mar 2024	8,512	7.85	8.08	-0.23 -2.85 %	35,091	-6.89 %	37,687	0.00 %	37,688	-0.26 %	37,788	2.81 %	36,756
ESSOZ23	Dec 2023	7,501	9.95	9.96	-0.01 -0.10 %	28,710	9.54 %	26,209	0.00 %	26,208	-2.96 %	27,008	-1.82 %	27,508
TTBZ23	Dec 2023	6,942	1.62	1.66	-0.04 -2.41 %	17,538	-4.04 %	18,276	6.85 %	17,104	-0.36 %	17,165	4.87 %	16,368
PTTZ23	Dec 2023	5,979	31.98	32.87	-0.89 -2.71 %	10,335	41.13 %	7,323	0.98 %	7,252	-17.88 %	8,831	32.68 %	6,656
IRPCZ23	Dec 2023	4,742	2.02	2.02	0.00 0.00 %	22,298	-11.97 %	25,329	-8.29 %	27,619	-3.03 %	28,483	9.48 %	26,016
AAVZ23	Dec 2023	4,724	2.64	2.58	0.06 2.33 %	46,399	0.03 %	46,386	1.54 %	45,681	-2.63 %	46,914	5.75 %	44,365
LHZ23	Dec 2023	4,093	7.70	7.85	-0.15 -1.91 %	16,791	0.00 %	16,791	0.06 %	16,781	0.72 %	16,661	17.69 %	14,157
HMPROZ23	Dec 2023	3,572	12.34	12.80	-0.46 -3.59 %	13,548	20.46 %	11,247	0.14 %	11,231	-0.19 %	11,252	3.76 %	10,844
SIRIZ23	Dec 2023	3,564	1.70	1.73	-0.03 -1.73 %	21,923	7.47 %	20,400	0.30 %	20,339	-7.66 %	22,026	-2.43 %	22,574

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23	(+/-)		27-Sep-23	03-Oct-23	02-Oct-23	Change
JASZ23	Dec 2023	153,340	1.00 %	151,821	0.00 %	151,821	-0.60 %	152,736	3.39 %	147,733	1,646	2.04	2.11	-0.07 -3.32 %
GUNKULZ23	Dec 2023	145,924	1.53 %	143,720	0.06 %	143,639	0.15 %	143,431	0.08 %	143,314	2,379	3.02	3.06	-0.04 -1.31 %
BLANDM24	Jun 2024	107,000	0.00 %	107,000	0.00 %	107,000	0.00 %	107,000	0.00 %	107,000	0	0.79	0.78	0.01 1.28 %
BANPUZ23	Dec 2023	98,402	1.77 %	96,692	4.86 %	92,212	0.60 %	91,663	-1.37 %	92,939	13,521	7.78	8.08	-0.30 -3.71 %
KTCZ23	Dec 2023	68,564	-0.01 %	68,568	-3.30 %	70,909	7.06 %	66,234	0.01 %	66,226	1	43.30	43.55	-0.25 -0.57 %
BLANDH24	Mar 2024	47,292	0.00 %	47,292	0.21 %	47,192	0.00 %	47,192	0.00 %	47,192	0	0.78	0.77	0.01 1.30 %
AAVZ23	Dec 2023	46,399	0.03 %	46,386	1.54 %	45,681	-2.63 %	46,914	5.75 %	44,365	4,724	2.64	2.58	0.06 2.33 %
RSM24	Jun 2024	43,856	0.00 %	43,856	0.00 %	43,855	0.00 %	43,855	0.86 %	43,480	1	14.20	14.12	0.08 0.57 %
BCPGH24	Mar 2024	37,008	0.00 %	37,008	0.00 %	37,008	-0.27 %	37,108	0.00 %	37,108	0	9.37	9.39	-0.02 -0.21 %
BANPUH24	Mar 2024	35,091	-6.89 %	37,687	0.00 %	37,688	-0.26 %	37,788	2.81 %	36,756	8,512	7.85	8.08	-0.23 -2.85 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.66	0.08	3.10
BLA	27.50	0.75	2.80
GLOBAL	16.60	0.20	1.22
WHA	5.20	0.05	0.97
QH	2.22	0.02	0.91
HANA	61.50	0.50	0.82
AMATA	24.90	0.20	0.81
BA	15.60	0.10	0.65
PLANB	8.45	0.05	0.60
ESSO	9.90	0.05	0.51

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	2.78	-0.16	-5.44
SCGP	36.50	-1.75	-4.58
CBG	78.25	-3.75	-4.57
STGT	6.30	-0.30	-4.55
BEC	6.45	-0.30	-4.44
PTTEP	163.00	-7.00	-4.12
EA	48.75	-2.00	-3.94
IVL	25.00	-1.00	-3.85
S	1.00	-0.04	-3.85
BANPU	7.70	-0.30	-3.75

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
10/03/2023	158,684	171,452	-12,768	56,933	51,275	5,658	188,791	181,681	7,110	404,408	746,339

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2023	20,058	18,315	1,743	1,655	2,322	-667	14,675	15,751	-1,076	36,388	68,280

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2023	0	0	0	14,540	18,005	-3,465	21,262	17,797	3,465	35,802	145,984