

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Oct-23	03-Oct-23	Change	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23
S50V23	Oct 2023	888.90	886.10	2.80 0.32 %	5,977	-0.30 %	5,995	0.20 %	5,983	-1.71 %	6,087	0.74 %	6,042
S50X23	Nov 2023	888.20	890.00	-1.80 -0.20 %	53	20.45 %	44	2.33 %	43	0.00 %	43	-20.37 %	54
S50Z23	Dec 2023	886.80	882.70	4.10 0.46 %	599,126	-6.11 %	638,109	4.74 %	609,239	0.74 %	604,747	2.91 %	587,627
S50H24	Mar 2024	885.50	882.00	3.50 0.40 %	66,135	-3.36 %	68,437	9.50 %	62,501	-1.21 %	63,266	20.31 %	52,587
S50M24	Jun 2024	884.80	881.70	3.10 0.35 %	27,036	1.13 %	26,735	6.08 %	25,203	1.53 %	24,824	13.01 %	21,966
S50U24	Sep 2024	880.40	877.10	3.30 0.38 %	8,664	23.44 %	7,019	74.04 %	4,033	32.88 %	3,035	##### %	574

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Oct-23	03-Oct-23	Change	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(+/-)	28-Sep-23
BANPUZ23	Dec 2023	11,691	7.74	7.78	-0.04 -0.51 %	87,724	-10.85 %	98,402	1.77 %	96,692	4.86 %	92,212	0.60 %	91,663
GUNKULZ23	Dec 2023	7,062	3.07	3.02	0.05 1.66 %	141,934	-2.73 %	145,924	1.53 %	143,720	0.06 %	143,639	0.15 %	143,431
TRUEH24	Mar 2024	6,000	6.99	6.85	0.14 2.04 %	29,926	3.30 %	28,969	0.16 %	28,922	1.76 %	28,423	0.00 %	28,422
AAVU24	Sep 2024	6,000	2.59	2.69	-0.10 -3.72 %	3,000	-2.73 %	0	1.53 %	0	0.06 %	0	0.15 %	0
PTTZ23	Dec 2023	5,062	32.45	31.98	0.47 1.47 %	7,521	-27.23 %	10,335	41.13 %	7,323	0.98 %	7,252	-17.88 %	8,831
TTBZ23	Dec 2023	4,863	1.63	1.62	0.01 0.62 %	15,721	-10.36 %	17,538	-4.04 %	18,276	6.85 %	17,104	-0.36 %	17,165
SIRIZ23	Dec 2023	4,153	1.70	1.70	0.00 0.00 %	18,488	-15.67 %	21,923	7.47 %	20,400	0.30 %	20,339	-7.66 %	22,026
TRUEZ23	Dec 2023	4,119	6.95	6.81	0.14 2.06 %	23,553	-3.94 %	24,518	4.46 %	23,472	9.24 %	21,486	0.01 %	21,484
KTBH24	Mar 2024	4,001	19.15	18.99	0.16 0.84 %	13,539	0.00 %	13,539	17.33 %	11,539	-0.86 %	11,639	1.13 %	11,509
BEAUTYM24	Jun 2024	4,001	0.57	0.56	0.01 1.79 %	13,512	0.01 %	13,511	0.00 %	13,511	0.00 %	13,511	-12.89 %	15,511

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(+/-)		28-Sep-23	04-Oct-23	03-Oct-23	Change
JASZ23	Dec 2023	153,334	0.00 %	153,340	1.00 %	151,821	0.00 %	151,821	-0.60 %	152,736	55	2.06	2.04	0.02 0.98 %
GUNKULZ23	Dec 2023	141,934	-2.73 %	145,924	1.53 %	143,720	0.06 %	143,639	0.15 %	143,431	7,062	3.07	3.02	0.05 1.66 %
BLANDM24	Jun 2024	107,001	0.00 %	107,000	0.00 %	107,000	0.00 %	107,000	0.00 %	107,000	1	0.78	0.79	-0.01 -1.27 %
BANPUZ23	Dec 2023	87,724	-10.85 %	98,402	1.77 %	96,692	4.86 %	92,212	0.60 %	91,663	11,691	7.74	7.78	-0.04 -0.51 %
KTCZ23	Dec 2023	69,628	1.55 %	68,564	-0.01 %	68,568	-3.30 %	70,909	7.06 %	66,234	1,098	44.20	43.30	0.90 2.08 %
AAVZ23	Dec 2023	47,785	2.99 %	46,399	0.03 %	46,386	1.54 %	45,681	-2.63 %	46,914	3,227	2.54	2.64	-0.10 -3.79 %
BLANDH24	Mar 2024	47,292	0.00 %	47,292	0.00 %	47,292	0.21 %	47,192	0.00 %	47,192	0	0.77	0.78	-0.01 -1.28 %
RSM24	Jun 2024	44,737	2.01 %	43,856	0.00 %	43,856	0.00 %	43,855	0.00 %	43,855	881	14.25	14.20	0.05 0.35 %
BCPGH24	Mar 2024	37,008	0.00 %	37,008	0.00 %	37,008	0.00 %	37,008	-0.27 %	37,108	0	9.24	9.37	-0.13 -1.39 %
BANPUM24	Jun 2024	33,899	0.64 %	33,685	0.61 %	33,482	-0.87 %	33,777	-0.56 %	33,967	217	7.71	7.70	0.01 0.13 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	29.00	1.50	5.45
TKN	12.40	0.40	3.33
GFPT	10.40	0.30	2.97
EPG	7.00	0.20	2.94
MEGA	45.25	1.25	2.84
BDMS	27.50	0.75	2.80
GUNKUL	3.04	0.08	2.70
BJC	30.00	0.75	2.56
CPF	20.20	0.50	2.54
SAWAD	42.75	1.00	2.40

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	5.25	-0.35	-6.25
AAV	2.52	-0.14	-5.26
AWC	3.64	-0.14	-3.70
CENTEL	45.75	-1.50	-3.17
BA	15.20	-0.40	-2.56
AOT	68.50	-1.50	-2.14
RS	14.10	-0.30	-2.08
DELTA	83.75	-1.75	-2.05
GLOBAL	16.40	-0.20	-1.20
OR	17.90	-0.20	-1.10

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
10/04/2023	148,898	136,307	12,591	43,246	44,634	-1,388	154,355	165,558	-11,203	346,499	706,991

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2023	17,703	20,565	-2,862	2,304	1,435	869	14,961	12,968	1,993	34,968	67,160

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2023	108	199	-91	26,793	26,325	468	31,293	31,670	-377	58,194	160,321