

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Oct-23	05-Oct-23	Change	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23
S50V23	Oct 2023	878.20	889.60	-11.40 -1.28 %	5,979	-0.17 %	5,989	0.20 %	5,977	-0.30 %	5,995	0.20 %	5,983
S50X23	Nov 2023	878.00	886.60	-8.60 -0.97 %	72	46.94 %	49	-7.55 %	53	20.45 %	44	2.33 %	43
S50Z23	Dec 2023	876.50	887.50	-11.00 -1.24 %	593,617	3.19 %	575,291	-3.98 %	599,126	-6.11 %	638,109	4.74 %	609,239
S50H24	Mar 2024	875.30	886.40	-11.10 -1.25 %	63,406	6.72 %	59,413	-10.16 %	66,135	-3.36 %	68,437	9.50 %	62,501
S50M24	Jun 2024	874.50	885.60	-11.10 -1.25 %	26,349	5.32 %	25,019	-7.46 %	27,036	1.13 %	26,735	6.08 %	25,203
S50U24	Sep 2024	870.20	880.80	-10.60 -1.20 %	8,149	5.35 %	7,735	-10.72 %	8,664	23.44 %	7,019	74.04 %	4,033

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Oct-23	05-Oct-23	Change	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23
BANPUZ23	Dec 2023	21,346	7.79	7.74	0.05 0.65 %	91,751	3.86 %	88,344	0.71 %	87,724	-10.85 %	98,402	1.77 %	96,692
BANPUH24	Mar 2024	7,977	7.83	7.84	-0.01 -0.13 %	32,244	1.60 %	31,736	5.68 %	30,030	-14.42 %	35,091	-6.89 %	37,687
KTBZ23	Dec 2023	7,050	19.42	19.20	0.22 1.15 %	22,174	-7.54 %	23,981	0.17 %	23,941	1.25 %	23,645	-1.53 %	24,013
SIRIM24	Jun 2024	6,000	1.59	1.62	-0.03 -1.85 %	12,617	90.68 %	6,617	309.21 %	1,617	0.00 %	1,617	0.00 %	1,617
SIRIU24	Sep 2024	6,000	1.57	1.60	-0.03 -1.88 %	10,035	148.70 %	4,035	##### %	35	40.00 %	25	0.00 %	25
ESSOZ23	Dec 2023	5,907	9.77	9.95	-0.18 -1.81 %	24,717	0.03 %	24,710	0.00 %	24,709	-13.94 %	28,710	9.54 %	26,209
GULFZ23	Dec 2023	5,606	42.99	45.13	-2.14 -4.74 %	16,879	-1.30 %	17,101	0.49 %	17,018	-0.58 %	17,117	-1.69 %	17,411
SUPERM24	Jun 2024	4,000	0.49	0.48	0.01 2.08 %	31,020	14.80 %	27,020	7.99 %	25,020	0.00 %	25,020	8.69 %	23,020
TTBZ23	Dec 2023	2,718	1.64	1.63	0.01 0.61 %	15,679	3.30 %	15,178	-3.45 %	15,721	-10.36 %	17,538	-4.04 %	18,276
JMTZ23	Dec 2023	2,177	46.00	48.81	-2.81 -5.76 %	4,810	10.73 %	4,344	-7.08 %	4,675	-3.31 %	4,835	-1.08 %	4,888

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(Contract)	06-Oct-23	05-Oct-23	Change
JASZ23	Dec 2023	153,376	0.02 %	153,341	0.00 %	153,334	0.00 %	153,340	1.00 %	151,821	37	2.06	2.06	0.00 0.00 %
GUNKULZ23	Dec 2023	140,539	0.05 %	140,473	-1.03 %	141,934	-2.73 %	145,924	1.53 %	143,720	1,078	3.02	3.02	0.00 0.00 %
BLANDM24	Jun 2024	107,001	0.00 %	107,001	0.00 %	107,001	0.00 %	107,000	0.00 %	107,000	0	0.78	0.77	0.01 1.30 %
BANPUZ23	Dec 2023	91,751	3.86 %	88,344	0.71 %	87,724	-10.85 %	98,402	1.77 %	96,692	21,346	7.79	7.74	0.05 0.65 %
KTCZ23	Dec 2023	69,584	-0.03 %	69,603	-0.04 %	69,628	1.55 %	68,564	-0.01 %	68,568	20	44.84	45.35	-0.51 -1.12 %
AAVZ23	Dec 2023	47,362	-0.96 %	47,822	0.08 %	47,785	2.99 %	46,399	0.03 %	46,386	630	2.44	2.52	-0.08 -3.17 %
BLANDH24	Mar 2024	47,292	0.00 %	47,292	0.00 %	47,292	0.00 %	47,292	0.00 %	47,292	0	0.77	0.77	0.00 0.00 %
RSM24	Jun 2024	44,736	0.00 %	44,735	0.00 %	44,737	2.01 %	43,856	0.00 %	43,856	2	14.45	14.40	0.05 0.35 %
BCPGH24	Mar 2024	37,008	0.00 %	37,008	0.00 %	37,008	0.00 %	37,008	0.00 %	37,008	1,757	9.28	9.35	-0.07 -0.75 %
BANPUM24	Jun 2024	34,300	-0.29 %	34,399	1.47 %	33,899	0.64 %	33,685	0.61 %	33,482	603	7.66	7.65	0.01 0.13 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	14.80	0.30	2.07
CPN	63.75	1.25	2.00
BJC	30.75	0.50	1.65
LH	7.70	0.10	1.32
CHG	3.34	0.04	1.21
PTG	9.00	0.10	1.12
KTB	19.30	0.20	1.05
EGCO	117.50	1.00	0.86
MAJOR	14.00	0.10	0.72
SCGP	36.75	0.25	0.68

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	46.25	-2.75	-5.61
MTC	35.00	-2.00	-5.41
DELTA	80.50	-4.50	-5.29
GULF	43.00	-2.00	-4.44
AAV	2.40	-0.10	-4.00
BA	14.40	-0.60	-4.00
KEX	6.05	-0.25	-3.97
SAWAD	42.50	-1.75	-3.95
BGRIM	26.00	-1.00	-3.70
THCOM	13.30	-0.40	-2.92

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
10/06/2023	110,974	115,671	-4,697	43,786	43,932	-146	146,144	141,301	4,843	300,904	697,572

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2023	14,368	13,514	854	1,281	1,112	169	11,053	12,076	-1,023	26,702	62,834

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2023	61	249	-188	8,509	8,263	246	13,181	13,239	-58	21,751	141,901