

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		09-Oct-23	06-Oct-23	Change	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	
S50V23	Oct 2023	879.40	878.20	1.20 0.14 %	5,964	-0.25 %	5,979	-0.17 %	5,989	0.20 %	5,977	-0.30 %	5,995	
S50X23	Nov 2023	875.60	878.00	-2.40 -0.27 %	62	-13.89 %	72	46.94 %	49	-7.55 %	53	20.45 %	44	
S50Z23	Dec 2023	875.60	876.50	-0.90 -0.10 %	604,102	1.77 %	593,617	3.19 %	575,291	-3.98 %	599,126	-6.11 %	638,109	
S50H24	Mar 2024	874.00	875.30	-1.30 -0.15 %	61,991	-2.23 %	63,406	6.72 %	59,413	-10.16 %	66,135	-3.36 %	68,437	
S50M24	Jun 2024	873.00	874.50	-1.50 -0.17 %	25,974	-1.42 %	26,349	5.32 %	25,019	-7.46 %	27,036	1.13 %	26,735	
S50U24	Sep 2024	868.20	870.20	-2.00 -0.23 %	8,921	9.47 %	8,149	5.35 %	7,735	-10.72 %	8,664	23.44 %	7,019	

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest									
			09-Oct-23	06-Oct-23	Change	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	
BANPUZ23	Dec 2023	19,928	7.98	7.79	0.19 2.44 %	92,612	0.94 %	91,751	3.86 %	88,344	0.71 %	87,724	-10.85 %	98,402	
AWCZ23	Dec 2023	6,108	3.72	3.73	-0.01 -0.27 %	21,330	-0.26 %	21,386	-5.47 %	22,624	4.01 %	21,752	0.43 %	21,659	
BCPGH24	Mar 2024	5,850	9.03	9.28	-0.25 -2.69 %	33,201	-10.29 %	37,008	0.00 %	37,008	0.00 %	37,008	0.00 %	37,008	
BCPGZ23	Dec 2023	5,171	9.06	9.31	-0.25 -2.69 %	8,624	73.73 %	4,964	0.00 %	4,964	0.00 %	4,964	-7.46 %	5,364	
AAVZ23	Dec 2023	3,663	2.31	2.44	-0.13 -5.33 %	45,447	-4.04 %	47,362	-0.96 %	47,822	0.08 %	47,785	2.99 %	46,399	
BANPUH24	Mar 2024	3,002	8.06	7.83	0.23 2.94 %	34,167	5.96 %	32,244	1.60 %	31,736	5.68 %	30,030	-14.42 %	35,091	
SIRIM24	Jun 2024	3,000	1.61	1.59	0.02 1.26 %	15,617	23.78 %	12,617	90.68 %	6,617	##### %	1,617	0.00 %	1,617	
JMTM24	Jun 2024	2,810	42.28	46.06	-3.78 -8.21 %	792	-71.93 %	2,822	0.39 %	2,811	-1.40 %	2,851	0.71 %	2,831	
TRUEZ23	Dec 2023	2,681	6.81	7.00	-0.19 -2.71 %	20,685	-1.77 %	21,058	-2.32 %	21,558	-8.47 %	23,553	-3.94 %	24,518	
JMTZ23	Dec 2023	2,392	42.25	46.00	-3.75 -8.15 %	3,050	-36.59 %	4,810	10.73 %	4,344	-7.08 %	4,675	-3.31 %	4,835	

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(Contract)	09-Oct-23	06-Oct-23	Change
JASZ23	Dec 2023	153,379	0.00 %	153,376	0.02 %	153,341	0.00 %	153,334	0.00 %	153,340	52	2.08	2.06	0.02 0.97 %
GUNKULZ23	Dec 2023	140,041	-0.35 %	140,539	0.05 %	140,473	-1.03 %	141,934	-2.73 %	145,924	42	3.03	3.02	0.01 0.33 %
BLANDM24	Jun 2024	107,002	0.00 %	107,001	0.00 %	107,001	0.00 %	107,001	0.00 %	107,000	1	0.78	0.78	0.00 0.00 %
BANPUZ23	Dec 2023	92,612	0.94 %	91,751	3.86 %	88,344	0.71 %	87,724	-10.85 %	98,402	19,928	7.98	7.79	0.19 2.44 %
KTCZ23	Dec 2023	69,582	0.00 %	69,584	-0.03 %	69,603	-0.04 %	69,628	1.55 %	68,564	8	44.50	44.84	-0.34 -0.76 %
BLANDH24	Mar 2024	47,312	0.04 %	47,292	0.00 %	47,292	0.00 %	47,292	0.00 %	47,292	20	0.76	0.77	-0.01 -1.30 %
AAVZ23	Dec 2023	45,447	-4.04 %	47,362	-0.96 %	47,822	0.08 %	47,785	2.99 %	46,399	3,663	2.31	2.44	-0.13 -5.33 %
RSM24	Jun 2024	44,736	0.00 %	44,736	0.00 %	44,735	0.00 %	44,737	2.01 %	43,856	2	14.31	14.45	-0.14 -0.97 %
BANPUM24	Jun 2024	35,796	4.36 %	34,300	-0.29 %	34,399	1.47 %	33,899	0.64 %	33,685	1,504	7.82	7.66	0.16 2.09 %
BANPUH24	Mar 2024	34,167	5.96 %	32,244	1.60 %	31,736	5.68 %	30,030	-14.42 %	35,091	3,002	8.06	7.83	0.23 2.94 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	9.35	0.40	4.47
PTTEP	168.50	6.50	4.01
ICHI	17.40	0.60	3.57
MBK	18.30	0.60	3.39
LH	7.90	0.20	2.60
BANPU	7.95	0.20	2.58
EGCO	120.50	3.00	2.55
TASCO	16.60	0.40	2.47
THCOM	13.60	0.30	2.26
TOP	47.75	1.00	2.14

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	42.00	-4.25	-9.19
HANA	57.50	-3.25	-5.35
BAM	9.65	-0.45	-4.46
MINT	29.50	-1.25	-4.07
BCPG	8.90	-0.35	-3.78
KCE	53.00	-2.00	-3.64
EA	47.25	-1.75	-3.57
STA	14.30	-0.50	-3.38
IVL	24.40	-0.85	-3.37
AAV	2.32	-0.08	-3.33

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
10/09/2023	111,944	95,600	16,344	26,013	33,205	-7,192	109,890	119,042	-9,152	247,847	707,014

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/09/2023	33,118	28,171	4,947	2,250	1,907	343	20,534	25,824	-5,290	55,902	79,684

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/09/2023	45	173	-128	34,869	24,268	10,601	26,956	37,429	-10,473	61,870	161,244