

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		11-Oct-23	10-Oct-23	Change	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23
S50V23	Oct 2023	897.30	880.00	17.30 1.97 %	5,983	0.12 %	5,976	0.20 %	5,964	-0.25 %	5,979	-0.17 %	5,989
S50X23	Nov 2023	897.60	880.90	16.70 1.90 %	97	51.56 %	64	3.23 %	62	-13.89 %	72	46.94 %	49
S50Z23	Dec 2023	895.10	879.00	16.10 1.83 %	636,544	10.70 %	575,015	-4.81 %	604,102	1.77 %	593,617	3.19 %	575,291
S50H24	Mar 2024	893.40	877.20	16.20 1.85 %	70,006	7.73 %	64,981	4.82 %	61,991	-2.23 %	63,406	6.72 %	59,413
S50M24	Jun 2024	892.10	876.20	15.90 1.81 %	26,606	3.11 %	25,804	-0.65 %	25,974	-1.42 %	26,349	5.32 %	25,019
S50U24	Sep 2024	887.00	871.40	15.60 1.79 %	9,738	7.60 %	9,050	1.45 %	8,921	9.47 %	8,149	5.35 %	7,735

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Oct-23	10-Oct-23	Change	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23
BANPUZ23	Dec 2023	15,087	8.06	7.95	0.11 1.38 %	85,670	-10.84 %	96,088	3.75 %	92,612	0.94 %	91,751	3.86 %	88,344
WHAZ23	Dec 2023	5,565	5.26	5.19	0.07 1.35 %	18,716	0.38 %	18,645	-0.05 %	18,655	5.70 %	17,649	-0.16 %	17,677
ESSOM24	Jun 2024	5,001	10.19	9.46	0.73 7.72 %	5,001	0.38 %	0	-0.05 %	0	5.70 %	0	-0.16 %	0
BANPUH24	Mar 2024	4,594	8.12	8.00	0.12 1.50 %	35,209	4.00 %	33,856	-0.91 %	34,167	5.96 %	32,244	1.60 %	31,736
PTTZ23	Dec 2023	4,220	33.60	32.60	1.00 3.07 %	3,643	-38.50 %	5,924	-0.10 %	5,930	-9.27 %	6,536	0.38 %	6,511
CPFZ23	Dec 2023	3,634	19.08	18.68	0.40 2.14 %	18,508	-3.56 %	19,192	13.45 %	16,916	1.53 %	16,661	2.63 %	16,234
KTBZ23	Dec 2023	3,431	19.70	19.43	0.27 1.39 %	18,394	-11.89 %	20,875	-1.00 %	21,085	-4.91 %	22,174	-7.54 %	23,981
KBANKZ23	Dec 2023	3,044	129.45	127.20	2.25 1.77 %	6,650	-24.56 %	8,815	1.00 %	8,728	-2.59 %	8,960	-4.09 %	9,342
GULFZ23	Dec 2023	2,407	44.69	43.43	1.26 2.90 %	15,362	3.41 %	14,856	-0.68 %	14,958	-11.38 %	16,879	-1.30 %	17,101
TTBZ23	Dec 2023	2,341	1.68	1.66	0.02 1.20 %	13,988	-1.80 %	14,244	7.40 %	13,263	-15.41 %	15,679	3.30 %	15,178

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(Contract)	11-Oct-23	10-Oct-23	Change
JASZ23	Dec 2023	153,370	0.00 %	153,370	-0.01 %	153,379	0.00 %	153,376	0.02 %	153,341	7	2.06	2.07	-0.01 -0.48 %
GUNKULZ23	Dec 2023	141,557	1.09 %	140,036	0.00 %	140,041	-0.35 %	140,539	0.05 %	140,473	1,531	3.04	3.01	0.03 1.00 %
BLANDM24	Jun 2024	107,005	0.00 %	107,004	0.00 %	107,002	0.00 %	107,001	0.00 %	107,001	1	0.78	0.75	0.03 4.00 %
BANPUZ23	Dec 2023	85,670	-10.84 %	96,088	3.75 %	92,612	0.94 %	91,751	3.86 %	88,344	15,087	8.06	7.95	0.11 1.38 %
KTCZ23	Dec 2023	69,558	-0.02 %	69,574	-0.01 %	69,582	0.00 %	69,584	-0.03 %	69,603	44	46.60	45.25	1.35 2.98 %
BLANDH24	Mar 2024	47,312	0.00 %	47,312	0.00 %	47,312	0.04 %	47,292	0.00 %	47,292	0	0.76	0.74	0.02 2.70 %
RSM24	Jun 2024	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,735	1	14.31	14.31	0.00 0.00 %
AAVZ23	Dec 2023	44,448	1.11 %	43,962	-3.27 %	45,447	-4.04 %	47,362	-0.96 %	47,822	591	2.44	2.43	0.01 0.41 %
BANPUM24	Jun 2024	35,698	-0.28 %	35,797	0.00 %	35,796	4.36 %	34,300	-0.29 %	34,399	104	7.96	7.89	0.07 0.89 %
BANPUH24	Mar 2024	35,209	4.00 %	33,856	-0.91 %	34,167	5.96 %	32,244	1.60 %	31,736	4,594	8.12	8.00	0.12 1.50 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	14.60	1.10	8.15
HANA	65.25	4.75	7.85
ESSO	10.50	0.60	6.06
AMATA	25.75	1.05	4.25
KEX	6.30	0.25	4.13
OR	18.90	0.70	3.85
ICHI	16.60	0.60	3.75
TRUE	7.10	0.25	3.65
BH	263.00	9.00	3.54
DELTA	86.00	2.75	3.30

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.10	-0.10	-3.13
SUPER	0.46	-0.01	-2.13
AAV	2.36	-0.04	-1.67
PSL	9.45	-0.10	-1.05
BLA	27.00	-0.25	-0.92
BJC	30.00	-0.25	-0.83
TISCO	99.75	-0.75	-0.75
JMT	40.75	-0.25	-0.61
TCAP	50.75	-0.25	-0.49

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
10/11/2023	138,794	116,805	21,989	38,403	46,065	-7,662	142,389	156,716	-14,327	319,586	748,974

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2023	17,269	17,473	-204	2,243	1,799	444	13,658	13,898	-240	33,170	63,601

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2023	21	50	-29	21,737	18,201	3,536	23,407	26,914	-3,507	45,165	165,158