

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		11-Sep-23	08-Sep-23	Change	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23
S50U23	Sep 2023	937.50	940.20	-2.70 -0.29 %	552,099	3.32 %	534,375	-4.09 %	557,135	2.29 %	544,639	6.66 %	510,608
S50V23	Oct 2023	940.00	945.90	-5.90 -0.62 %	59	-1.67 %	60	5.26 %	57	-1.72 %	58	-1.69 %	59
S50X23	Nov 2023	939.50	939.50	0.00 0.00 %	57	1.79 %	56	0.00 %	56	1.82 %	55	12.24 %	49
S50Z23	Dec 2023	940.50	943.00	-2.50 -0.27 %	110,155	6.09 %	103,834	0.71 %	103,107	4.60 %	98,568	3.42 %	95,308
S50H24	Mar 2024	938.20	941.20	-3.00 -0.32 %	20,302	6.43 %	19,076	1.58 %	18,780	-0.81 %	18,933	5.91 %	17,877
S50M24	Jun 2024	936.70	939.40	-2.70 -0.29 %	14,274	1.86 %	14,014	4.24 %	13,444	0.57 %	13,368	3.06 %	12,971

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Sep-23	08-Sep-23	Change	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23
BANPUZ23	Dec 2023	13,127	8.00	8.07	-0.07 -0.87 %	76,624	-9.30 %	84,478	8.95 %	77,539	-1.78 %	78,943	12.74 %	70,020
BCPGU23	Sep 2023	11,398	10.00	9.99	0.01 0.10 %	41,339	0.06 %	41,314	-0.60 %	41,563	-1.32 %	42,118	-2.33 %	43,123
BCPGH24	Mar 2024	11,374	9.94	9.93	0.01 0.10 %	12,083	1,604.23 %	709	0.00 %	709	0.00 %	709	0.00 %	709
BANPUU23	Sep 2023	7,322	8.01	8.02	-0.01 -0.12 %	36,031	-9.80 %	39,947	-4.33 %	41,755	-17.27 %	50,472	1.55 %	49,704
PTGZ23	Dec 2023	4,574	10.21	10.40	-0.19 -1.83 %	12,278	47.79 %	8,308	1.23 %	8,207	0.06 %	8,202	5.82 %	7,751
TTBH24	Mar 2024	4,000	1.64	1.68	-0.04 -2.38 %	5,454	275.10 %	1,454	0.00 %	1,454	0.00 %	1,454	-21.24 %	1,846
IRPCZ23	Dec 2023	3,074	2.28	2.31	-0.03 -1.30 %	22,632	-7.86 %	24,563	-0.12 %	24,592	0.11 %	24,566	0.04 %	24,556
AWCZ23	Dec 2023	2,573	4.11	4.20	-0.09 -2.14 %	13,268	13.45 %	11,695	-4.09 %	12,194	-7.58 %	13,194	13.82 %	11,592
BDMSZ23	Dec 2023	2,400	26.80	27.20	-0.40 -1.47 %	5,249	-1.87 %	5,349	1.94 %	5,247	0.04 %	5,245	6.09 %	4,944
WHAZ23	Dec 2023	2,007	5.20	5.15	0.05 0.97 %	19,793	11.24 %	17,793	-11.17 %	20,030	81.79 %	11,018	-4.33 %	11,517

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(Contract)	11-Sep-23	08-Sep-23	Change
BLANDU23	Sep 2023	140,979	0.00 %	140,979	-0.01 %	140,989	0.02 %	140,964	0.00 %	140,964	10	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	123,602	0.03 %	123,569	0.00 %	123,563	-0.04 %	123,607	0.39 %	123,123	98	3.54	3.59	-0.05 -1.39 %
JASZ23	Dec 2023	92,937	0.03 %	92,911	-0.01 %	92,916	0.03 %	92,885	1.11 %	91,863	26	1.98	2.00	-0.02 -1.00 %
BANPUZ23	Dec 2023	76,624	-9.30 %	84,478	8.95 %	77,539	-1.78 %	78,943	12.74 %	70,020	13,127	8.00	8.07	-0.07 -0.87 %
KTCU23	Sep 2023	55,526	-0.04 %	55,547	0.00 %	55,547	0.00 %	55,547	0.00 %	55,546	2	46.50	47.58	-1.08 -2.27 %
JASU23	Sep 2023	47,637	0.00 %	47,637	-0.03 %	47,652	-0.02 %	47,662	0.03 %	47,647	0	2.00	2.00	0.00 0.00 %
BLANDH24	Mar 2024	45,187	0.00 %	45,187	0.01 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.82	0.82	0.00 0.00 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0	14.94	14.74	0.20 1.36 %
BCPGU23	Sep 2023	41,339	0.06 %	41,314	-0.60 %	41,563	-1.32 %	42,118	-2.33 %	43,123	11,398	10.00	9.99	0.01 0.10 %
BANPUU23	Sep 2023	36,031	-9.80 %	39,947	-4.33 %	41,755	-17.27 %	50,472	1.55 %	49,704	7,322	8.01	8.02	-0.01 -0.12 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	266.00	11.00	4.31
TQM	32.00	1.00	3.23
ERW	5.65	0.15	2.73
CENTEL	47.75	1.25	2.69
WHAUP	4.08	0.10	2.51
CHG	3.32	0.08	2.47
BA	16.70	0.40	2.45
RS	14.60	0.30	2.10
PSL	9.85	0.20	2.07
MBK	19.20	0.30	1.59

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	7.80	-0.35	-4.29
GPSC	49.75	-1.50	-2.93
IRPC	2.22	-0.06	-2.63
BAM	11.20	-0.30	-2.61
CKP	3.52	-0.08	-2.22
M	46.00	-1.00	-2.13
PTTGC	35.25	-0.75	-2.08
TOP	47.75	-1.00	-2.05
BCP	37.25	-0.75	-1.97
PTG	10.00	-0.20	-1.96

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
09/11/2023	80,406	84,013	-3,607	31,864	31,733	131	97,428	93,952	3,476	209,698	696,946

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/11/2023	20,969	19,184	1,785	964	965	-1	15,323	17,107	-1,784	37,256	67,949

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/11/2023	289	1,045	-756	27,476	33,518	-6,042	37,746	30,948	6,798	65,511	180,046