

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		12-Sep-23	11-Sep-23	Change	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23
S50U23	Sep 2023	941.00	937.50	3.50 0.37 %	534,576	-3.17 %	552,099	3.32 %	534,375	-4.09 %	557,135	2.29 %	544,639
S50V23	Oct 2023	940.70	940.00	0.70 0.07 %	59	0.00 %	59	-1.67 %	60	5.26 %	57	-1.72 %	58
S50X23	Nov 2023	941.20	939.50	1.70 0.18 %	56	-1.75 %	57	1.79 %	56	0.00 %	56	1.82 %	55
S50Z23	Dec 2023	943.60	940.50	3.10 0.33 %	108,213	-1.76 %	110,155	6.09 %	103,834	0.71 %	103,107	4.60 %	98,568
S50H24	Mar 2024	941.20	938.20	3.00 0.32 %	19,980	-1.59 %	20,302	6.43 %	19,076	1.58 %	18,780	-0.81 %	18,933
S50M24	Jun 2024	940.00	936.70	3.30 0.35 %	14,104	-1.19 %	14,274	1.86 %	14,014	4.24 %	13,444	0.57 %	13,368

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Sep-23	11-Sep-23	Change	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23
TUH24	Mar 2024	10,003	14.24	13.83	0.41 2.96 %	34,480	40.87 %	24,477	0.00 %	24,477	0.01 %	24,475	-3.54 %	25,373
BANPUZ23	Dec 2023	9,117	8.07	8.00	0.07 0.88 %	78,529	2.49 %	76,624	-9.30 %	84,478	8.95 %	77,539	-1.78 %	78,943
AAVZ23	Dec 2023	7,525	2.86	2.80	0.06 2.14 %	25,769	18.47 %	21,751	0.00 %	21,750	-2.23 %	22,245	9.95 %	20,232
TTBZ23	Dec 2023	5,512	1.71	1.70	0.01 0.59 %	30,904	21.70 %	25,394	-3.77 %	26,389	0.00 %	26,389	#####	11,889
BANPUM24	Jun 2024	5,304	8.05	7.35	0.70 9.52 %	29,426	4.63 %	28,125	1.08 %	27,825	0.37 %	27,723	-0.71 %	27,922
BANPUH24	Mar 2024	4,122	8.10	8.05	0.05 0.62 %	32,903	13.87 %	28,895	0.39 %	28,783	0.02 %	28,777	-0.33 %	28,871
BDMSM24	Jun 2024	3,700	27.05	26.81	0.24 0.90 %	4,900	0.00 %	4,900	-40.96 %	8,300	76.60 %	4,700	0.00 %	4,700
BANPUU23	Sep 2023	3,558	8.07	8.01	0.06 0.75 %	32,985	-8.45 %	36,031	-9.80 %	39,947	-4.33 %	41,755	-17.27 %	50,472
TRUEU23	Sep 2023	3,067	7.11	7.05	0.06 0.85 %	17,974	6.00 %	16,957	0.15 %	16,931	-10.57 %	18,932	-0.14 %	18,959
SIRIZ23	Dec 2023	3,038	1.91	1.98	-0.07 -3.54 %	12,936	13.16 %	11,432	1.20 %	11,296	-63.91 %	31,296	0.04 %	31,284

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(Contract)	12-Sep-23	11-Sep-23	Change
BLANDU23	Sep 2023	140,979	0.00 %	140,979	0.00 %	140,979	-0.01 %	140,989	0.02 %	140,964	10	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	123,549	-0.04 %	123,602	0.03 %	123,569	0.00 %	123,563	-0.04 %	123,607	38	3.63	3.54	0.09 2.54 %
JASZ23	Dec 2023	93,446	0.55 %	92,937	0.03 %	92,911	-0.01 %	92,916	0.03 %	92,885	521	1.93	1.98	-0.05 -2.53 %
BANPUZ23	Dec 2023	78,529	2.49 %	76,624	-9.30 %	84,478	8.95 %	77,539	-1.78 %	78,943	9,117	8.07	8.00	0.07 0.88 %
KTCU23	Sep 2023	55,526	0.00 %	55,526	-0.04 %	55,547	0.00 %	55,547	0.00 %	55,547	3	47.00	46.50	0.50 1.08 %
JASU23	Sep 2023	47,624	-0.03 %	47,637	0.00 %	47,637	-0.03 %	47,652	-0.02 %	47,662	90	1.92	2.00	-0.08 -4.00 %
BLANDH24	Mar 2024	45,187	0.00 %	45,187	0.00 %	45,187	0.01 %	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	15.18	14.94	0.24 1.61 %
TRUEH24	Mar 2024	35,930	0.00 %	35,930	0.00 %	35,930	0.00 %	35,931	0.00 %	35,931	0	7.19	7.13	0.06 0.84 %
AAVU23	Sep 2023	34,915	-0.27 %	35,011	-0.05 %	35,028	0.03 %	35,019	-0.01 %	35,021	4	2.84	2.79	0.05 1.79 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	25.50	1.20	4.94
CBG	85.00	3.25	3.98
VGI	2.80	0.10	3.70
PRM	7.30	0.25	3.55
KCE	52.00	1.75	3.48
BCP	38.50	1.25	3.36
DELTA	108.00	3.50	3.35
MEGA	43.00	1.00	2.38
AAV	2.86	0.06	2.14
TU	14.30	0.30	2.14

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	13.70	-0.60	-4.20
JAS	1.92	-0.08	-4.00
BH	258.00	-8.00	-3.01
GLOBAL	18.10	-0.50	-2.69
MBK	18.70	-0.50	-2.60
TTA	6.30	-0.15	-2.33
COM7	31.75	-0.75	-2.31
MINT	32.00	-0.75	-2.29
STGT	7.10	-0.15	-2.07
SIRI	1.90	-0.04	-2.06

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
09/12/2023	79,779	62,418	17,361	24,032	27,770	-3,738	81,203	94,826	-13,623	185,014	676,988

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2023	9,525	13,904	-4,379	595	916	-321	12,281	7,581	4,700	22,401	58,785

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2023	274	131	143	18,122	9,006	9,116	14,443	23,702	-9,259	32,839	169,684