

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		13-Sep-23	12-Sep-23	Change	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23
S50U23	Sep 2023	937.90	941.00	-3.10 -0.33 %	516,968	-3.29 %	534,576	-3.17 %	552,099	3.32 %	534,375	-4.09 %	557,135
S50V23	Oct 2023	937.60	940.70	-3.10 -0.33 %	59	0.00 %	59	0.00 %	59	-1.67 %	60	5.26 %	57
S50X23	Nov 2023	941.20	941.20	0.00 0.00 %	52	-7.14 %	56	-1.75 %	57	1.79 %	56	0.00 %	56
S50Z23	Dec 2023	940.50	943.60	-3.10 -0.33 %	113,524	4.91 %	108,213	-1.76 %	110,155	6.09 %	103,834	0.71 %	103,107
S50H24	Mar 2024	938.40	941.20	-2.80 -0.30 %	20,404	2.12 %	19,980	-1.59 %	20,302	6.43 %	19,076	1.58 %	18,780
S50M24	Jun 2024	936.80	940.00	-3.20 -0.34 %	14,395	2.06 %	14,104	-1.19 %	14,274	1.86 %	14,014	4.24 %	13,444

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Sep-23	12-Sep-23	Change	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23	(+/-)	07-Sep-23
TTBZ23	Dec 2023	20,525	1.71	1.71	0.00 0.00 %	11,415	-63.06 %	30,904	21.70 %	25,394	-3.77 %	26,389	0.00 %	26,389
TUH24	Mar 2024	10,500	14.03	14.24	-0.21 -1.47 %	34,980	1.45 %	34,480	40.87 %	24,477	0.00 %	24,477	0.01 %	24,475
AAVZ23	Dec 2023	8,024	2.85	2.86	-0.01 -0.35 %	28,771	11.65 %	25,769	18.47 %	21,751	0.00 %	21,750	-2.23 %	22,245
AAVU23	Sep 2023	8,010	2.81	2.84	-0.03 -1.06 %	28,418	-18.61 %	34,915	-0.27 %	35,011	-0.05 %	35,028	0.03 %	35,019
TRUEZ23	Dec 2023	7,041	7.01	7.05	-0.04 -0.57 %	22,474	0.01 %	22,472	2.32 %	21,962	-2.20 %	22,457	7.23 %	20,943
WHAZ23	Dec 2023	4,500	5.30	5.25	0.05 0.95 %	21,306	10.26 %	19,323	-2.37 %	19,793	11.24 %	17,793	-11.17 %	20,030
SIRIZ23	Dec 2023	4,116	1.90	1.91	-0.01 -0.52 %	16,454	27.20 %	12,936	13.16 %	11,432	1.20 %	11,296	-63.91 %	31,296
AWCU23	Sep 2023	4,095	4.10	4.10	0.00 0.00 %	17,782	-0.29 %	17,834	0.08 %	17,820	0.14 %	17,795	-5.51 %	18,832
PTTZ23	Dec 2023	3,214	34.34	34.54	-0.20 -0.58 %	8,286	26.00 %	6,576	-1.36 %	6,667	34.66 %	4,951	-10.79 %	5,550
GUNKULZ23	Dec 2023	3,010	3.50	3.62	-0.12 -3.31 %	24,973	13.68 %	21,967	2.33 %	21,467	0.00 %	21,466	4.90 %	20,463

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		13-Sep-23	(+/-)	12-Sep-23	(+/-)		13-Sep-23	12-Sep-23	Change
BLANDU23	Sep 2023	140,989	0.01 %	140,979	0.00 %	10	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	123,614	0.05 %	123,549	-0.04 %	110	3.52	3.63	-0.11 -3.03 %
JASZ23	Dec 2023	93,448	0.00 %	93,446	0.55 %	5	1.91	1.93	-0.02 -1.04 %
BANPUZ23	Dec 2023	78,445	-0.11 %	78,529	2.49 %	1,400	8.01	8.07	-0.06 -0.74 %
KTCU23	Sep 2023	55,584	0.10 %	55,526	0.00 %	61	46.40	47.00	-0.60 -1.28 %
JASU23	Sep 2023	47,579	-0.09 %	47,624	-0.03 %	201	1.93	1.92	0.01 0.52 %
BLANDH24	Mar 2024	45,187	0.00 %	45,187	0.00 %	0	0.82	0.82	0.00 0.00 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	0	15.07	15.18	-0.11 -0.72 %
TRUEH24	Mar 2024	35,930	0.00 %	35,930	0.00 %	0	7.09	7.19	-0.10 -1.39 %
TUH24	Mar 2024	34,980	1.45 %	34,480	40.87 %	10,500	14.03	14.24	-0.21 -1.47 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	39.50	1.00	2.60
BA	17.00	0.30	1.80
BH	262.00	4.00	1.55
BBL	167.50	2.50	1.52
SPALI	21.30	0.30	1.43
CRC	41.50	0.50	1.22
MEGA	43.50	0.50	1.16
BDMS	27.25	0.25	0.93
PTTEP	167.00	1.50	0.91
CPN	66.50	0.50	0.76
EGCO	133.00	1.00	0.76

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	23.50	-1.50	-6.00
EA	58.75	-2.25	-3.69
PSL	9.35	-0.35	-3.61
VGI	2.70	-0.10	-3.57
CK	22.00	-0.80	-3.51
JMT	44.75	-1.50	-3.24
COM7	30.75	-1.00	-3.15
BGRIM	32.00	-1.00	-3.03
BJC	32.25	-1.00	-3.01
GFPT	10.70	-0.30	-2.73

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
13/09/2023	60,467	82,086	-21,619	29,238	26,844	2,394	87,484	68,259	19,225	177,189	665,402

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2023	13,653	16,553	-2,900	846	1,363	-517	14,689	11,272	3,417	29,188	65,495

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2023	3	61	-58	17,146	11,872	5,274	18,967	24,183	-5,216	36,116	172,728