

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Sep-23	13-Sep-23	Change	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23
S50U23	Sep 2023	944.70	937.90	6.80 0.73 %	541,937	4.83 %	516,968	-3.29 %	534,576	-3.17 %	552,099	3.32 %	534,375
S50V23	Oct 2023	944.40	937.60	6.80 0.73 %	59	0.00 %	59	0.00 %	59	0.00 %	59	-1.67 %	60
S50X23	Nov 2023	944.10	941.20	2.90 0.31 %	52	0.00 %	52	-7.14 %	56	-1.75 %	57	1.79 %	56
S50Z23	Dec 2023	947.30	940.50	6.80 0.72 %	114,080	0.49 %	113,524	4.91 %	108,213	-1.76 %	110,155	6.09 %	103,834
S50H24	Mar 2024	945.30	938.40	6.90 0.74 %	21,804	6.86 %	20,404	2.12 %	19,980	-1.59 %	20,302	6.43 %	19,076
S50M24	Jun 2024	943.60	936.80	6.80 0.73 %	14,545	1.04 %	14,395	2.06 %	14,104	-1.19 %	14,274	1.86 %	14,014

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Sep-23	13-Sep-23	Change	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23
BANPUZ23	Dec 2023	22,955	7.96	8.01	-0.05 -0.62 %	87,707	11.81 %	78,445	-0.11 %	78,529	2.49 %	76,624	-9.30 %	84,478
SIRIZ23	Dec 2023	8,004	1.90	1.90	0.00 0.00 %	14,455	-12.15 %	16,454	27.20 %	12,936	13.16 %	11,432	1.20 %	11,296
CPALLU23	Sep 2023	6,364	64.30	64.10	0.20 0.31 %	2,607	-70.84 %	8,940	-10.64 %	10,004	0.29 %	9,975	0.00 %	9,975
CPALLM24	Jun 2024	6,318	64.86	64.66	0.20 0.31 %	15,670	67.56 %	9,352	11.97 %	8,352	3.73 %	8,052	14.18 %	7,052
SIRIM24	Jun 2024	6,000	1.84	1.83	0.01 0.55 %	3,612	0.00 %	3,612	0.00 %	3,612	0.00 %	3,612	0.00 %	3,612
GUNKULZ23	Dec 2023	5,193	3.54	3.50	0.04 1.14 %	28,089	12.48 %	24,973	13.68 %	21,967	2.33 %	21,467	0.00 %	21,466
WHAZ23	Dec 2023	4,501	5.25	5.30	-0.05 -0.94 %	21,306	0.00 %	21,306	10.26 %	19,323	-2.37 %	19,793	11.24 %	17,793
BANPUH24	Mar 2024	4,251	8.07	8.03	0.04 0.50 %	28,842	-12.63 %	33,010	0.33 %	32,903	13.87 %	28,895	0.39 %	28,783
SIRIH24	Mar 2024	4,001	1.79	1.85	-0.06 -3.24 %	3,755	-11.75 %	4,255	0.00 %	4,255	30.72 %	3,255	0.00 %	3,255
TRUEZ23	Dec 2023	3,917	7.25	7.01	0.24 3.42 %	17,528	-22.01 %	22,474	0.01 %	22,472	2.32 %	21,962	-2.20 %	22,457

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23	(+/-)	08-Sep-23	(Contract)	14-Sep-23	13-Sep-23	Change
BLANDU23	Sep 2023	140,995	0.00 %	140,989	0.01 %	140,979	0.00 %	140,979	0.00 %	140,979	16	0.80	0.81	-0.01 -1.23 %
GUNKULU23	Sep 2023	123,612	0.00 %	123,614	0.05 %	123,549	-0.04 %	123,602	0.03 %	123,569	88	3.55	3.52	0.03 0.85 %
JASZ23	Dec 2023	94,011	0.60 %	93,448	0.00 %	93,446	0.55 %	92,937	0.03 %	92,911	568	1.97	1.91	0.06 3.14 %
BANPUZ23	Dec 2023	87,707	11.81 %	78,445	-0.11 %	78,529	2.49 %	76,624	-9.30 %	84,478	22,955	7.96	8.01	-0.05 -0.62 %
KTCU23	Sep 2023	55,572	-0.02 %	55,584	0.10 %	55,526	0.00 %	55,526	-0.04 %	55,547	1	46.56	46.40	0.16 0.34 %
JASU23	Sep 2023	47,530	-0.10 %	47,579	-0.09 %	47,624	-0.03 %	47,637	0.00 %	47,637	29	1.99	1.93	0.06 3.11 %
BLANDH24	Mar 2024	45,192	0.01 %	45,187	0.00 %	45,187	0.00 %	45,187	0.00 %	45,187	5	0.81	0.82	-0.01 -1.22 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0	15.16	15.07	0.09 0.60 %
TRUEH24	Mar 2024	35,930	0.00 %	35,930	0.00 %	35,930	0.00 %	35,930	0.00 %	35,930	0	7.34	7.09	0.25 3.53 %
BANPUU23	Sep 2023	33,086	-0.75 %	33,335	1.06 %	32,985	-8.45 %	36,031	-9.80 %	39,947	1,297	7.92	8.00	-0.08 -1.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	8.10	0.35	4.52
PSL	9.75	0.40	4.28
BLA	26.25	1.00	3.96
THCOM	15.20	0.50	3.40
MBK	19.10	0.60	3.24
TOP	49.25	1.50	3.14
TRUE	7.25	0.20	2.84
STEC	11.40	0.30	2.70
TOA	24.10	0.60	2.55
HANA	61.50	1.50	2.50

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	167.00	-4.00	-2.34
AP	12.20	-0.20	-1.61
TPIPL	1.50	-0.02	-1.32
CRC	41.00	-0.50	-1.20
GLOBAL	17.70	-0.20	-1.12
PLANB	9.25	-0.10	-1.07
BCH	19.30	-0.20	-1.03
OSP	28.50	-0.25	-0.87
HMPRO	13.40	-0.10	-0.74
AAV	2.82	-0.02	-0.70

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
14/09/2023	96,338	72,759	23,579	35,119	42,689	-7,570	104,061	120,070	-16,009	235,518	692,477

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2023	20,236	22,421	-2,185	612	1,001	-389	16,172	13,598	2,574	37,020	71,908

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2023	867	666	201	13,192	12,746	446	18,456	19,103	-647	32,515	179,523