

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Sep-23	14-Sep-23	Change	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23
S50U23	Sep 2023	946.10	944.70	1.40 0.15 %	528,225	-2.53 %	541,937	4.83 %	516,968	-3.29 %	534,576	-3.17 %	552,099
S50V23	Oct 2023	948.90	944.40	4.50 0.48 %	59	0.00 %	59	0.00 %	59	0.00 %	59	0.00 %	59
S50X23	Nov 2023	945.60	944.10	1.50 0.16 %	52	0.00 %	52	0.00 %	52	-7.14 %	56	-1.75 %	57
S50Z23	Dec 2023	948.60	947.30	1.30 0.14 %	113,620	-0.40 %	114,080	0.49 %	113,524	4.91 %	108,213	-1.76 %	110,155
S50H24	Mar 2024	946.40	945.30	1.10 0.12 %	22,029	1.03 %	21,804	6.86 %	20,404	2.12 %	19,980	-1.59 %	20,302
S50M24	Jun 2024	945.10	943.60	1.50 0.16 %	14,813	1.84 %	14,545	1.04 %	14,395	2.06 %	14,104	-1.19 %	14,274

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Sep-23	14-Sep-23	Change	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23	(+/-)	11-Sep-23
BANPUZ23	Dec 2023	12,339	8.00	7.96	0.04 0.50 %	78,463	-10.54 %	87,707	11.81 %	78,445	-0.11 %	78,529	2.49 %	76,624
TRUEU23	Sep 2023	7,209	7.31	7.25	0.06 0.83 %	12,988	-18.85 %	16,005	-10.87 %	17,957	-0.09 %	17,974	6.00 %	16,957
AAVZ23	Dec 2023	6,011	2.82	2.86	-0.04 -1.40 %	29,294	0.03 %	29,284	1.78 %	28,771	11.65 %	25,769	18.47 %	21,751
TRUEZ23	Dec 2023	5,089	7.36	7.25	0.11 1.52 %	20,898	19.23 %	17,528	-22.01 %	22,474	0.01 %	22,472	2.32 %	21,962
BEMH24	Mar 2024	4,501	8.74	8.64	0.10 1.16 %	7,510	87.33 %	4,009	0.05 %	4,007	14.26 %	3,507	0.00 %	3,507
EAZ23	Dec 2023	4,013	58.45	58.85	-0.40 -0.68 %	13,077	20.60 %	10,843	9.18 %	9,931	3.47 %	9,598	9.39 %	8,774
GUNKULZ23	Dec 2023	4,005	3.58	3.54	0.04 1.13 %	28,002	-0.31 %	28,089	12.48 %	24,973	13.68 %	21,967	2.33 %	21,467
WHAZ23	Dec 2023	3,599	5.18	5.25	-0.07 -1.33 %	19,363	-9.12 %	21,306	0.00 %	21,306	10.26 %	19,323	-2.37 %	19,793
BEMU23	Sep 2023	2,504	8.70	8.60	0.10 1.16 %	8,464	-5.61 %	8,967	0.00 %	8,967	-0.14 %	8,980	0.00 %	8,980
TTBZ23	Dec 2023	2,353	1.71	1.72	-0.01 -0.58 %	13,837	3.19 %	13,409	17.47 %	11,415	-63.06 %	30,904	21.70 %	25,394

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23	(+/-)		11-Sep-23	15-Sep-23	14-Sep-23	Change
BLANDU23	Sep 2023	141,001	0.00 %	140,995	0.00 %	140,989	0.01 %	140,979	0.00 %	140,979	11	0.81	0.80	0.01 1.25 %
GUNKULU23	Sep 2023	123,578	-0.03 %	123,612	0.00 %	123,614	0.05 %	123,549	-0.04 %	123,602	22	3.56	3.55	0.01 0.28 %
JASZ23	Dec 2023	94,521	0.54 %	94,011	0.60 %	93,448	0.00 %	93,446	0.55 %	92,937	512	1.98	1.97	0.01 0.51 %
BANPUZ23	Dec 2023	78,463	-10.54 %	87,707	11.81 %	78,445	-0.11 %	78,529	2.49 %	76,624	12,339	8.00	7.96	0.04 0.50 %
KTCU23	Sep 2023	55,572	0.00 %	55,572	-0.02 %	55,584	0.10 %	55,526	0.00 %	55,526	4	47.00	46.56	0.44 0.95 %
JASU23	Sep 2023	47,528	0.00 %	47,530	-0.10 %	47,579	-0.09 %	47,624	-0.03 %	47,637	1	1.97	1.99	-0.02 -1.01 %
BLANDH24	Mar 2024	45,192	0.00 %	45,192	0.01 %	45,187	0.00 %	45,187	0.00 %	45,187	0	0.82	0.81	0.01 1.23 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	100	15.48	15.16	0.32 2.11 %
TRUEH24	Mar 2024	35,930	0.00 %	35,930	0.00 %	35,930	0.00 %	35,930	0.00 %	35,930	0	7.40	7.34	0.06 0.82 %
BANPUU23	Sep 2023	32,511	-1.74 %	33,086	-0.75 %	33,335	1.06 %	32,985	-8.45 %	36,031	441	7.96	7.92	0.04 0.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	6.70	0.50	8.06
PSL	10.20	0.45	4.62
SCGP	39.00	1.00	2.63
BCP	40.75	1.00	2.52
STA	16.90	0.40	2.42
JMT	46.75	1.00	2.19
GFPT	10.90	0.20	1.87
GPSC	50.50	0.75	1.51
PTTGC	35.75	0.50	1.42
TRUE	7.35	0.10	1.38

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	39.25	-1.75	-4.27
AEONTS	162.00	-5.00	-2.99
WHA	5.20	-0.15	-2.80
STEC	11.10	-0.30	-2.63
ICHI	15.90	-0.40	-2.45
VGI	2.68	-0.06	-2.19
PLANB	9.05	-0.20	-2.16
STPI	3.74	-0.08	-2.09
AMATA	25.75	-0.50	-1.90
MTC	40.00	-0.75	-1.84

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
15/09/2023	90,497	88,279	2,218	25,802	30,605	-4,803	93,894	91,309	2,585	210,193	678,798

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2023	38,443	29,508	8,935	2,403	1,300	1,103	16,624	26,662	-10,038	57,470	86,963

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2023	271	293	-22	30,656	15,150	15,506	18,975	34,459	-15,484	49,902	196,182