

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		20-Sep-23	19-Sep-23	Change	20-Sep-23	(+/-)	19-Sep-23	(+/-)	18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23
S50U23	Sep 2023	922.70	933.10	-10.40 -1.11 %	533,058	5.33 %	506,066	-3.87 %	526,436	-0.34 %	528,225	-2.53 %	541,937
S50V23	Oct 2023	925.70	936.50	-10.80 -1.15 %	77	8.45 %	71	4.41 %	68	15.25 %	59	0.00 %	59
S50X23	Nov 2023	922.20	932.60	-10.40 -1.12 %	56	0.00 %	56	0.00 %	56	7.69 %	52	0.00 %	52
S50Z23	Dec 2023	927.10	936.30	-9.20 -0.98 %	140,839	14.13 %	123,399	-0.73 %	124,302	9.40 %	113,620	-0.40 %	114,080
S50H24	Mar 2024	926.50	935.00	-8.50 -0.91 %	29,978	16.52 %	25,727	6.02 %	24,266	10.15 %	22,029	1.03 %	21,804
S50M24	Jun 2024	925.20	933.50	-8.30 -0.89 %	17,072	5.77 %	16,141	2.02 %	15,821	6.80 %	14,813	1.84 %	14,545

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Sep-23	19-Sep-23	Change	20-Sep-23	(+/-)	19-Sep-23	(+/-)	18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23
AAVU23	Sep 2023	17,535	2.67	2.72	-0.05 -1.84 %	13,933	-50.13 %	27,938	-0.06 %	27,954	0.12 %	27,920	0.01 %	27,917
AAVZ23	Dec 2023	16,784	2.69	2.74	-0.05 -1.82 %	38,662	61.23 %	23,980	-7.43 %	25,905	-11.57 %	29,294	0.03 %	29,284
JASZ23	Dec 2023	12,519	2.10	2.12	-0.02 -0.94 %	141,244	8.04 %	130,733	36.04 %	96,102	1.67 %	94,521	0.54 %	94,011
JASU23	Sep 2023	11,019	2.14	2.12	0.02 0.94 %	14,471	-61.03 %	37,129	-21.88 %	47,527	0.00 %	47,528	0.00 %	47,530
ESSOZ23	Dec 2023	8,001	9.85	9.85	0.00 0.00 %	31,005	0.00 %	31,005	0.00 %	31,005	0.00 %	31,005	0.00 %	31,005
STECZ23	Dec 2023	4,430	9.88	10.21	-0.33 -3.23 %	5,940	-16.86 %	7,145	-21.88 %	9,146	-4.31 %	9,558	1.94 %	9,376
BANPUZ23	Dec 2023	4,207	7.69	7.75	-0.06 -0.77 %	67,652	1.31 %	66,774	0.20 %	66,640	-15.07 %	78,463	-10.54 %	87,707
PTGU23	Sep 2023	4,148	9.35	9.82	-0.47 -4.79 %	4,680	-43.06 %	8,219	-1.14 %	8,314	-1.00 %	8,398	-4.35 %	8,780
PTGZ23	Dec 2023	4,131	9.40	9.61	-0.21 -2.19 %	15,551	21.21 %	12,830	-0.77 %	12,930	0.00 %	12,930	-2.64 %	13,280
GUNKULZ23	Dec 2023	4,010	3.51	3.53	-0.02 -0.57 %	31,021	12.72 %	27,521	3.82 %	26,509	-5.33 %	28,002	-0.31 %	28,089

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume (Contract)	Settle Price					
		20-Sep-23	(+/-)	19-Sep-23	(+/-)	18-Sep-23	(+/-)		15-Sep-23	(+/-)	14-Sep-23	20-Sep-23	19-Sep-23	Change
JASZ23	Dec 2023	141,244	8.04 %	130,733	36.04 %	96,102	1.67 %	94,521	0.54 %	94,011	12,519	2.10	2.12	-0.02 -0.94 %
BLANDU23	Sep 2023	141,074	0.02 %	141,051	0.02 %	141,024	0.02 %	141,001	0.00 %	140,995	25	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	123,177	-0.16 %	123,379	-0.18 %	123,605	0.02 %	123,578	-0.03 %	123,612	884	3.54	3.54	0.00 0.00 %
BANPUZ23	Dec 2023	67,652	1.31 %	66,774	0.20 %	66,640	-15.07 %	78,463	-10.54 %	87,707	4,207	7.69	7.75	-0.06 -0.77 %
KTCU23	Sep 2023	55,527	-0.08 %	55,571	0.00 %	55,571	0.00 %	55,572	0.00 %	55,572	10	46.79	46.85	-0.06 -0.13 %
BLANDH24	Mar 2024	45,192	0.00 %	45,192	0.00 %	45,192	0.00 %	45,192	0.00 %	45,192	0	0.82	0.82	0.00 0.00 %
RSM24	Jun 2024	41,290	0.00 %	41,290	0.00 %	41,290	-0.24 %	41,390	0.00 %	41,390	0	15.27	15.42	-0.15 -0.97 %
AAVZ23	Dec 2023	38,662	61.23 %	23,980	-7.43 %	25,905	-11.57 %	29,294	0.03 %	29,284	16,784	2.69	2.74	-0.05 -1.82 %
BANPUH24	Mar 2024	32,544	0.61 %	32,346	10.25 %	29,340	1.38 %	28,942	0.35 %	28,842	404	7.76	7.81	-0.05 -0.64 %
TRUEH24	Mar 2024	32,433	-8.46 %	35,430	-1.40 %	35,933	0.01 %	35,930	0.00 %	35,930	63	7.60	7.73	-0.13 -1.68 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	15.90	0.20	1.27
KTB	18.80	0.20	1.08
BDMS	26.50	0.25	0.95
JAS	2.16	0.02	0.93
BLA	27.50	0.25	0.92
BGRIM	31.00	0.25	0.81
KBANK	128.00	1.00	0.79
SCGP	39.00	0.25	0.65
CPN	65.25	0.25	0.38
BBL	166.50	0.50	0.30

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	7.80	-0.55	-6.59
STEC	9.75	-0.55	-5.34
BA	15.60	-0.80	-4.88
CK	20.90	-1.00	-4.57
SPRC	8.75	-0.40	-4.37
PTTGC	33.50	-1.50	-4.29
MBK	18.20	-0.80	-4.21
CPF	20.20	-0.80	-3.81
IVL	26.25	-1.00	-3.67
PTG	9.35	-0.35	-3.61

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
20/09/2023	106,665	136,816	-30,151	49,871	49,666	205	133,998	104,052	29,946	290,534	721,080

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2023	10,262	9,893	369	886	1,546	-660	9,807	9,516	291	20,955	56,559

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2023	207	129	78	19,516	20,829	-1,313	30,134	28,899	1,235	49,857	188,939