

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-Sep-23	20-Sep-23	Change	21-Sep-23	(+/-)	20-Sep-23	(+/-)	19-Sep-23	(+/-)	18-Sep-23	(+/-)	15-Sep-23
S50U23	Sep 2023	923.80	922.70	1.10 0.12 %	521,938	-2.09 %	533,058	5.33 %	506,066	-3.87 %	526,436	-0.34 %	528,225
S50V23	Oct 2023	928.10	925.70	2.40 0.26 %	75	-2.60 %	77	8.45 %	71	4.41 %	68	15.25 %	59
S50X23	Nov 2023	927.00	922.20	4.80 0.52 %	58	3.57 %	56	0.00 %	56	0.00 %	56	7.69 %	52
S50Z23	Dec 2023	927.90	927.10	0.80 0.09 %	146,846	4.27 %	140,839	14.13 %	123,399	-0.73 %	124,302	9.40 %	113,620
S50H24	Mar 2024	927.60	926.50	1.10 0.12 %	31,286	4.36 %	29,978	16.52 %	25,727	6.02 %	24,266	10.15 %	22,029
S50M24	Jun 2024	926.20	925.20	1.00 0.11 %	17,068	-0.02 %	17,072	5.77 %	16,141	2.02 %	15,821	6.80 %	14,813

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Sep-23	20-Sep-23	Change	21-Sep-23	(+/-)	20-Sep-23	(+/-)	19-Sep-23	(+/-)	18-Sep-23	(+/-)	15-Sep-23
GUNKULZ23	Dec 2023	47,523	3.52	3.51	0.01 0.28 %	75,529	143.48 %	31,021	12.72 %	27,521	3.82 %	26,509	-5.33 %	28,002
GUNKULU23	Sep 2023	40,004	3.53	3.54	-0.01 -0.28 %	83,120	-32.52 %	123,177	-0.16 %	123,379	-0.18 %	123,605	0.02 %	123,578
EAM24	Jun 2024	10,500	57.04	57.24	-0.20 -0.35 %	14,551	34.10 %	10,851	0.18 %	10,831	-0.46 %	10,881	##### %	481
IRPCZ23	Dec 2023	4,293	2.08	2.12	-0.04 -1.89 %	29,136	5.80 %	27,539	1.88 %	27,031	0.07 %	27,011	8.20 %	24,963
BANPUZ23	Dec 2023	3,950	7.70	7.69	0.01 0.13 %	71,366	5.49 %	67,652	1.31 %	66,774	0.20 %	66,640	-15.07 %	78,463
SCGPH24	Mar 2024	3,310	40.62	39.17	1.45 3.70 %	4,049	111.00 %	1,919	0.00 %	1,919	-1.03 %	1,939	3.19 %	1,879
STECZ23	Dec 2023	2,652	10.16	9.88	0.28 2.83 %	4,711	-20.69 %	5,940	-16.86 %	7,145	-21.88 %	9,146	-4.31 %	9,558
SCGPU23	Sep 2023	2,649	40.44	39.00	1.44 3.69 %	2,849	-45.33 %	5,211	-1.33 %	5,281	-2.37 %	5,409	-0.31 %	5,426
SIRIZ23	Dec 2023	2,156	1.80	1.82	-0.02 -1.10 %	16,028	13.39 %	14,135	-12.54 %	16,161	24.30 %	13,002	4.22 %	12,476
WHAZ23	Dec 2023	2,075	5.18	5.10	0.08 1.57 %	15,831	-11.08 %	17,803	-10.09 %	19,801	2.59 %	19,301	-0.32 %	19,363

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume (Contract)	Settle Price					
		21-Sep-23	(+/-)	20-Sep-23	(+/-)	19-Sep-23	(+/-)		18-Sep-23	(+/-)	15-Sep-23	Change		
JASZ23	Dec 2023	141,256	0.01 %	141,244	8.04 %	130,733	36.04 %	96,102	1.67 %	94,521	1,515	2.11	2.10	0.01 0.48 %
BLANDU23	Sep 2023	141,072	0.00 %	141,074	0.02 %	141,051	0.02 %	141,024	0.02 %	141,001	15	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	83,120	-32.52 %	123,177	-0.16 %	123,379	-0.18 %	123,605	0.02 %	123,578	40,004	3.53	3.54	-0.01 -0.28 %
GUNKULZ23	Dec 2023	75,529	143.48 %	31,021	12.72 %	27,521	3.82 %	26,509	-5.33 %	28,002	47,523	3.52	3.51	0.01 0.28 %
BANPUZ23	Dec 2023	71,366	5.49 %	67,652	1.31 %	66,774	0.20 %	66,640	-15.07 %	78,463	3,950	7.70	7.69	0.01 0.13 %
KTCU23	Sep 2023	55,520	-0.01 %	55,527	-0.08 %	55,571	0.00 %	55,571	0.00 %	55,572	0	46.25	46.79	-0.54 -1.15 %
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	0.00 %	41,290	-0.24 %	41,390	0	15.38	15.27	0.11 0.72 %
AAVZ23	Dec 2023	38,668	0.02 %	38,662	61.23 %	23,980	-7.43 %	25,905	-11.57 %	29,294	606	2.68	2.69	-0.01 -0.37 %
BANPUH24	Mar 2024	32,646	0.31 %	32,544	0.61 %	32,346	10.25 %	29,340	1.38 %	28,942	204	7.79	7.76	0.03 0.39 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	17.70	0.80	4.73
MEGA	45.75	1.75	3.98
SCGP	40.50	1.50	3.85
STEC	10.10	0.35	3.59
CPF	20.90	0.70	3.47
ITD	1.43	0.04	2.88
ICHI	16.30	0.40	2.52
GULF	46.75	1.00	2.19
M	47.25	1.00	2.16
TU	14.40	0.30	2.13

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	7.30	-0.50	-6.41
OSP	26.75	-0.50	-1.83
SPRC	8.60	-0.15	-1.71
DELTA	104.50	-1.50	-1.42
SCB	108.50	-1.50	-1.36
BLAND	0.78	-0.01	-1.27
STA	16.30	-0.20	-1.21
IRPC	2.06	-0.02	-0.96
JAS	2.14	-0.02	-0.93
BLA	27.25	-0.25	-0.91

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
21/09/2023	117,019	95,970	21,049	32,469	34,281	-1,812	91,966	111,203	-19,237	241,454	717,271

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2023	30,725	31,466	-741	2,199	1,976	223	21,918	21,400	518	54,842	77,516

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2023	400	331	69	26,213	23,815	2,398	29,263	31,730	-2,467	55,876	189,833