

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		25-Sep-23	22-Sep-23	Change	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23	(+/-)	20-Sep-23	(+/-)	19-Sep-23
S50U23	Sep 2023	923.90	931.80	-7.90 -0.85 %	572,173	0.15 %	571,336	9.46 %	521,938	-2.09 %	533,058	5.33 %	506,066
S50V23	Oct 2023	924.20	933.80	-9.60 -1.03 %	5,080	6,330.38 %	79	5.33 %	75	-2.60 %	77	8.45 %	71
S50X23	Nov 2023	927.30	935.30	-8.00 -0.86 %	64	6.67 %	60	3.45 %	58	3.57 %	56	0.00 %	56
S50Z23	Dec 2023	923.00	935.10	-12.10 -1.29 %	331,788	80.25 %	184,068	25.35 %	146,846	4.27 %	140,839	14.13 %	123,399
S50H24	Mar 2024	922.30	933.50	-11.20 -1.20 %	36,704	13.00 %	32,481	3.82 %	31,286	4.36 %	29,978	16.52 %	25,727
S50M24	Jun 2024	922.30	932.70	-10.40 -1.12 %	18,632	7.54 %	17,325	1.51 %	17,068	-0.02 %	17,072	5.77 %	16,141

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Sep-23	22-Sep-23	Change	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23	(+/-)	20-Sep-23	(+/-)	19-Sep-23
GUNKULU23	Sep 2023	141,389	3.39	3.51	-0.12 -3.42 %	78,508	-5.98 %	83,499	0.46 %	83,120	-32.52 %	123,177	-0.16 %	123,379
GUNKULZ23	Dec 2023	75,676	3.46	3.50	-0.04 -1.14 %	139,348	92.07 %	72,550	-3.94 %	75,529	##### %	31,021	12.72 %	27,521
BANPUZ23	Dec 2023	17,440	7.82	7.86	-0.04 -0.51 %	92,073	2.72 %	89,631	25.59 %	71,366	5.49 %	67,652	1.31 %	66,774
SUPERU23	Sep 2023	16,001	0.50	0.49	0.01 2.04 %	28,641	0.00 %	28,640	-3.38 %	29,643	-0.33 %	29,741	0.00 %	29,740
SUPERM24	Jun 2024	16,000	0.51	0.50	0.01 2.00 %	19,020	529.80 %	3,020	0.00 %	3,020	0.67 %	3,000	0.00 %	3,000
CPFZ23	Dec 2023	6,848	21.08	21.13	-0.05 -0.24 %	15,887	66.08 %	9,566	-1.44 %	9,706	-1.74 %	9,878	2.83 %	9,606
CPFU23	Sep 2023	6,744	20.79	20.86	-0.07 -0.34 %	15,644	-14.28 %	18,251	-0.34 %	18,313	-3.82 %	19,041	0.79 %	18,892
GULFZ23	Dec 2023	4,232	45.49	46.65	-1.16 -2.49 %	15,377	-9.90 %	17,067	8.96 %	15,663	0.08 %	15,650	10.95 %	14,105
AOTZ23	Dec 2023	4,110	69.82	70.51	-0.69 -0.98 %	7,205	-23.73 %	9,447	0.01 %	9,446	-0.56 %	9,499	8.80 %	8,731
BANPUH24	Mar 2024	3,358	7.85	7.92	-0.07 -0.88 %	36,908	-3.03 %	38,060	16.58 %	32,646	0.31 %	32,544	0.61 %	32,346

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23	(+/-)	20-Sep-23	(+/-)		25-Sep-23	22-Sep-23	Change	
JASZ23	Dec 2023	145,707	0.00 %	145,706	3.15 %	141,256	0.01 %	141,244	8.04 %	130,733	514	2.05	2.07	-0.02 -0.97 %
GUNKULZ23	Dec 2023	139,348	92.07 %	72,550	-3.94 %	75,529	##### %	31,021	12.72 %	27,521	75,676	3.46	3.50	-0.04 -1.14 %
BLANDU23	Sep 2023	138,661	-1.41 %	140,651	-0.30 %	141,072	0.00 %	141,074	0.02 %	141,051	2,086	0.80	0.80	0.00 0.00 %
BANPUZ23	Dec 2023	92,073	2.72 %	89,631	25.59 %	71,366	5.49 %	67,652	1.31 %	66,774	17,440	7.82	7.86	-0.04 -0.51 %
GUNKULU23	Sep 2023	78,508	-5.98 %	83,499	0.46 %	83,120	-32.52 %	123,177	-0.16 %	123,379	141,389	3.39	3.51	-0.12 -3.42 %
KTCU23	Sep 2023	55,521	0.00 %	55,522	0.00 %	55,520	-0.01 %	55,527	-0.08 %	55,571	54	44.50	46.87	-2.37 -5.06 %
BLANDH24	Mar 2024	47,192	4.43 %	45,192	0.00 %	45,192	0.00 %	45,192	0.00 %	45,192	2,000	0.81	0.81	0.00 0.00 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.24 %	41,290	0.00 %	41,290	0.00 %	41,290	0	14.97	15.27	-0.30 -1.96 %
AAVZ23	Dec 2023	40,097	3.93 %	38,580	-0.23 %	38,668	0.02 %	38,662	61.23 %	23,980	1,521	2.69	2.71	-0.02 -0.74 %
BANPUH24	Mar 2024	36,908	-3.03 %	38,060	16.58 %	32,646	0.31 %	32,544	0.61 %	32,346	3,358	7.85	7.92	-0.07 -0.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	10.00	0.30	3.09
ERW	5.80	0.15	2.65
SPRC	9.15	0.20	2.23
BTS	7.45	0.15	2.05
BDMS	26.75	0.50	1.90
IRPC	2.12	0.02	0.95
TTA	6.40	0.05	0.79
PSH	12.90	0.10	0.78
CHG	3.26	0.02	0.62
ICHI	16.60	0.10	0.61

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	53.00	-3.25	-5.78
BEM	8.25	-0.45	-5.17
GPSC	46.00	-2.25	-4.66
CK	21.00	-0.90	-4.11
THCOM	14.40	-0.60	-4.00
MTC	37.25	-1.50	-3.87
BEAUTY	0.57	-0.02	-3.39
KTC	44.50	-1.50	-3.26
TASCO	16.00	-0.50	-3.03
STEC	10.00	-0.30	-2.91

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
25/09/2023	356,838	390,586	-33,748	60,499	55,397	5,102	149,818	121,172	28,646	567,155	964,441

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/09/2023	9,352	10,923	-1,571	1,756	849	907	8,982	8,318	664	20,090	55,693

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/09/2023	269	924	-655	15,610	23,077	-7,467	29,038	20,916	8,122	44,917	187,749