

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-Sep-23	25-Sep-23	Change	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23	(+/-)	20-Sep-23
S50U23	Sep 2023	917.60	923.90	-6.30 -0.68 %	438,902	-23.29 %	572,173	0.15 %	571,336	9.46 %	521,938	-2.09 %	533,058
S50V23	Oct 2023	918.00	924.20	-6.20 -0.67 %	5,077	-0.06 %	5,080	##### %	79	5.33 %	75	-2.60 %	77
S50X23	Nov 2023	919.00	927.30	-8.30 -0.90 %	61	-4.69 %	64	6.67 %	60	3.45 %	58	3.57 %	56
S50Z23	Dec 2023	916.60	923.00	-6.40 -0.69 %	461,827	39.19 %	331,788	80.25 %	184,068	25.35 %	146,846	4.27 %	140,839
S50H24	Mar 2024	916.00	922.30	-6.30 -0.68 %	42,063	14.60 %	36,704	13.00 %	32,481	3.82 %	31,286	4.36 %	29,978
S50M24	Jun 2024	916.10	922.30	-6.20 -0.67 %	19,865	6.62 %	18,632	7.54 %	17,325	1.51 %	17,068	-0.02 %	17,072

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Sep-23	25-Sep-23	Change	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23	(+/-)	20-Sep-23
KTCZ23	Dec 2023	84,519	44.18	44.51	-0.33 -0.74 %	95,421	746.91 %	11,267	0.56 %	11,204	-0.36 %	11,244	-7.55 %	12,162
KTCU23	Sep 2023	84,254	44.12	44.50	-0.38 -0.85 %	55,481	-0.07 %	55,521	0.00 %	55,522	0.00 %	55,520	-0.01 %	55,527
BLANDU23	Sep 2023	25,025	0.79	0.80	-0.01 -1.25 %	138,666	0.00 %	138,661	-1.41 %	140,651	-0.30 %	141,072	0.00 %	141,074
BECZ23	Dec 2023	19,723	7.06	7.16	-0.10 -1.40 %	20,715	1,957.10 %	1,007	0.70 %	1,000	0.10 %	999	-5.75 %	1,060
BECU23	Sep 2023	19,701	7.16	7.06	0.10 1.42 %	19,823	-0.01 %	19,824	0.00 %	19,824	-0.02 %	19,827	-0.03 %	19,833
SIRIZ23	Dec 2023	19,365	1.76	1.80	-0.04 -2.22 %	19,113	-33.17 %	28,600	5.95 %	26,994	68.42 %	16,028	13.39 %	14,135
TRUEZ23	Dec 2023	12,145	7.17	7.54	-0.37 -4.91 %	23,677	49.17 %	15,872	3.22 %	15,377	-0.09 %	15,391	-2.95 %	15,859
GULFZ23	Dec 2023	8,580	44.25	45.49	-1.24 -2.73 %	15,788	2.67 %	15,377	-9.90 %	17,067	8.96 %	15,663	0.08 %	15,650
TRUEM24	Jun 2024	8,500	7.44	7.64	-0.20 -2.62 %	13,000	73.33 %	7,500	0.00 %	7,500	15.38 %	6,500	0.00 %	6,500
BANPUZ23	Dec 2023	8,301	7.79	7.82	-0.03 -0.38 %	90,048	-2.20 %	92,073	2.72 %	89,631	25.59 %	71,366	5.49 %	67,652

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23	(+/-)	20-Sep-23	(Contract)	26-Sep-23	25-Sep-23	Change
JASZ23	Dec 2023	146,734	0.70 %	145,707	0.00 %	145,706	3.15 %	141,256	0.01 %	141,244	1,031	2.04	2.05	-0.01 -0.49 %
GUNKULZ23	Dec 2023	138,780	-0.41 %	139,348	92.07 %	72,550	-3.94 %	75,529	##### %	31,021	105	3.30	3.46	-0.16 -4.62 %
BLANDU23	Sep 2023	138,666	0.00 %	138,661	-1.41 %	140,651	-0.30 %	141,072	0.00 %	141,074	25,025	0.79	0.80	-0.01 -1.25 %
KTCZ23	Dec 2023	95,421	746.91 %	11,267	0.56 %	11,204	-0.36 %	11,244	-7.55 %	12,162	84,519	44.18	44.51	-0.33 -0.74 %
BANPUZ23	Dec 2023	90,048	-2.20 %	92,073	2.72 %	89,631	25.59 %	71,366	5.49 %	67,652	8,301	7.79	7.82	-0.03 -0.38 %
KTCU23	Sep 2023	55,481	-0.07 %	55,521	0.00 %	55,522	0.00 %	55,520	-0.01 %	55,527	84,254	44.12	44.50	-0.38 -0.85 %
BLANDH24	Mar 2024	47,192	0.00 %	47,192	4.43 %	45,192	0.00 %	45,192	0.00 %	45,192	0	0.80	0.81	-0.01 -1.23 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	41,390	0.24 %	41,290	0.00 %	41,290	0	14.78	14.97	-0.19 -1.27 %
AAVZ23	Dec 2023	39,356	-1.85 %	40,097	3.93 %	38,580	-0.23 %	38,668	0.02 %	38,662	2,275	2.59	2.69	-0.10 -3.72 %
BANPUH24	Mar 2024	35,949	-2.60 %	36,908	-3.03 %	38,060	16.58 %	32,646	0.31 %	32,544	1,505	7.87	7.85	0.02 0.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	27.25	0.50	1.87
S	1.12	0.02	1.82
CBG	82.25	1.25	1.54
PRM	6.95	0.10	1.46
BTS	7.55	0.10	1.34
CHG	3.30	0.04	1.23
ICHI	16.80	0.20	1.20
PTTEP	168.50	2.00	1.20
BH	267.00	3.00	1.14
CENTEL	47.50	0.50	1.06

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.05	-0.90	-15.13
STA	16.00	-0.80	-4.76
MTC	35.75	-1.50	-4.03
KEX	7.30	-0.30	-3.95
THCOM	13.90	-0.50	-3.47
MEGA	44.75	-1.50	-3.24
TTA	6.20	-0.20	-3.13
AAV	2.60	-0.08	-2.99
MAJOR	13.20	-0.40	-2.94
STGT	6.70	-0.20	-2.90
TQM	33.50	-1.00	-2.90

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
26/09/2023	413,923	412,714	1,209	50,414	49,159	1,255	144,423	146,887	-2,464	608,760	967,795

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/09/2023	14,470	18,895	-4,425	561	948	-387	14,801	9,989	4,812	29,832	61,220

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/09/2023	504	609	-105	21,305	18,658	2,647	27,365	29,907	-2,542	49,174	183,262