

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Sep-23	26-Sep-23	Change	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23
S50V23	Oct 2023	920.80	918.00	2.80 0.31 %	6,030	18.77 %	5,077	-0.06 %	5,080	##### %	79	5.33 %	75
S50X23	Nov 2023	920.90	919.00	1.90 0.21 %	63	3.28 %	61	-4.69 %	64	6.67 %	60	3.45 %	58
S50Z23	Dec 2023	917.50	916.60	0.90 0.10 %	494,549	7.09 %	461,827	39.19 %	331,788	80.25 %	184,068	25.35 %	146,846
S50H24	Mar 2024	917.00	916.00	1.00 0.11 %	47,134	12.06 %	42,063	14.60 %	36,704	13.00 %	32,481	3.82 %	31,286
S50M24	Jun 2024	917.00	916.10	0.90 0.10 %	19,962	0.49 %	19,865	6.62 %	18,632	7.54 %	17,325	1.51 %	17,068

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Sep-23	26-Sep-23	Change	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23	(+/-)	21-Sep-23
BLANDM24	Jun 2024	106,500	0.79	0.80	-0.01 -1.25 %	107,000	##### %	500	0.00 %	500	0.00 %	500	1.51 %	0
BECZ23	Dec 2023	20,024	6.98	7.06	-0.08 -1.13 %	20,705	-0.05 %	20,715	##### %	1,007	0.70 %	1,000	0.10 %	999
BCPGH24	Mar 2024	17,001	9.69	9.80	-0.11 -1.12 %	37,108	84.55 %	20,107	1.00 %	19,907	1.53 %	19,607	11.36 %	17,607
AAVZ23	Dec 2023	11,033	2.63	2.59	0.04 1.54 %	44,365	12.73 %	39,356	-1.85 %	40,097	3.93 %	38,580	-0.23 %	38,668
STPIZ23	Dec 2023	9,500	3.42	3.51	-0.09 -2.56 %	12,755	291.86 %	3,255	331.13 %	755	0.00 %	755	0.27 %	753
TTBZ23	Dec 2023	7,136	1.67	1.63	0.04 2.45 %	16,368	31.55 %	12,442	-0.54 %	12,510	-4.71 %	13,128	8.68 %	12,079
AWCZ23	Dec 2023	6,950	3.85	3.98	-0.13 -3.27 %	22,674	42.85 %	15,873	16.61 %	13,612	8.82 %	12,509	-9.97 %	13,895
SIRIZ23	Dec 2023	6,618	1.75	1.76	-0.01 -0.57 %	22,574	18.11 %	19,113	-33.17 %	28,600	5.95 %	26,994	68.42 %	16,028
LHZ23	Dec 2023	6,538	7.97	8.05	-0.08 -0.99 %	14,157	85.81 %	7,619	0.16 %	7,607	7.25 %	7,093	16.68 %	6,079
STPIH24	Mar 2024	6,010	3.44	3.53	-0.09 -2.55 %	11,024	119.86 %	5,014	0.00 %	5,014	0.00 %	5,014	0.20 %	5,004

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23	(+/-)		21-Sep-23	27-Sep-23	26-Sep-23	Change
JASZ23	Dec 2023	147,733	0.68 %	146,734	0.70 %	145,707	0.00 %	145,706	3.15 %	141,256	1,000	2.09	2.04	0.05 2.45 %
GUNKULZ23	Dec 2023	143,314	3.27 %	138,780	-0.41 %	139,348	92.07 %	72,550	-3.94 %	75,529	4,546	3.24	3.30	-0.06 -1.82 %
BLANDM24	Jun 2024	107,000	##### %	500	0.00 %	500	0.00 %	500	-3.94 %	0	106,500	0.79	0.80	-0.01 -1.25 %
BANPUZ23	Dec 2023	92,939	3.21 %	90,048	-2.20 %	92,073	2.72 %	89,631	25.59 %	71,366	4,718	7.82	7.79	0.03 0.39 %
KTCZ23	Dec 2023	66,226	-30.60 %	95,421	##### %	11,267	0.56 %	11,204	-0.36 %	11,244	226	44.09	44.18	-0.09 -0.20 %
BLANDH24	Mar 2024	47,192	0.00 %	47,192	0.00 %	47,192	4.43 %	45,192	0.00 %	45,192	0	0.79	0.80	-0.01 -1.25 %
AAVZ23	Dec 2023	44,365	12.73 %	39,356	-1.85 %	40,097	3.93 %	38,580	-0.23 %	38,668	11,033	2.63	2.59	0.04 1.54 %
RSM24	Jun 2024	43,480	5.05 %	41,390	0.00 %	41,390	0.00 %	41,390	0.24 %	41,290	2,090	15.04	14.78	0.26 1.76 %
BCPGH24	Mar 2024	37,108	84.55 %	20,107	1.00 %	19,907	1.53 %	19,607	11.36 %	17,607	17,001	9.69	9.80	-0.11 -1.12 %
BANPUH24	Mar 2024	36,756	2.24 %	35,949	-2.60 %	36,908	-3.03 %	38,060	16.58 %	32,646	920	7.85	7.87	-0.02 -0.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	28.25	1.25	4.63
SAMART	5.25	0.20	3.96
TTB	1.72	0.06	3.61
MAJOR	13.60	0.40	3.03
MTC	36.75	1.00	2.80
GULF	45.00	1.00	2.27
THCOM	14.20	0.30	2.16
JAS	2.08	0.04	1.96
IRPC	2.10	0.04	1.94
ICHI	17.10	0.30	1.79

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	2.46	-0.10	-3.91
STPI	3.40	-0.10	-2.86
OSP	25.75	-0.75	-2.83
ERW	5.60	-0.15	-2.61
GUNKUL	3.20	-0.08	-2.44
PLANB	8.50	-0.20	-2.30
AWC	3.84	-0.08	-2.04
CRC	38.50	-0.75	-1.91
CKP	3.26	-0.06	-1.81
S	1.10	-0.02	-1.79

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
27/09/2023	175,911	192,393	-16,482	37,014	37,153	-139	134,258	117,637	16,621	347,183	745,512

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2023	17,415	24,898	-7,483	1,244	1,755	-511	20,298	12,304	7,994	38,957	69,345

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2023	13	57	-44	29,565	29,166	399	26,581	26,936	-355	56,159	188,572