

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-Sep-23	27-Sep-23	Change	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23
S50V23	Oct 2023	913.60	920.80	-7.20 -0.78 %	6,042	0.20 %	6,030	18.77 %	5,077	-0.06 %	5,080#####	#####	79
S50X23	Nov 2023	913.70	920.90	-7.20 -0.78 %	54	-14.29 %	63	3.28 %	61	-4.69 %	64	6.67 %	60
S50Z23	Dec 2023	911.80	917.50	-5.70 -0.62 %	587,627	18.82 %	494,549	7.09 %	461,827	39.19 %	331,788	80.25 %	184,068
S50H24	Mar 2024	911.40	917.00	-5.60 -0.61 %	52,587	11.57 %	47,134	12.06 %	42,063	14.60 %	36,704	13.00 %	32,481
S50M24	Jun 2024	911.00	917.00	-6.00 -0.65 %	21,966	10.04 %	19,962	0.49 %	19,865	6.62 %	18,632	7.54 %	17,325
S50U24	Sep 2024	908.10	916.10	-8.00 -0.87 %	574	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Sep-23	27-Sep-23	Change	28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23	(+/-)	22-Sep-23
BANPUZ23	Dec 2023	14,320	7.99	7.82	0.17 2.17 %	91,663	-1.37 %	92,939	3.21 %	90,048	-2.20 %	92,073	2.72 %	89,631
RSU24	Sep 2024	11,000	14.86	15.13	-0.27 -1.78 %	11,000	-1.37 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BANPUU24	Sep 2024	8,100	7.34	6.85	0.49 7.15 %	8,100	-1.37 %	0	0.00 %	0	0.00 %	0	0.00 %	0
KTBU24	Sep 2024	7,700	18.78	18.60	0.18 0.97 %	7,700	-1.37 %	0	0.00 %	0	0.00 %	0	0.00 %	0
TKNZ23	Dec 2023	6,873	12.91	13.21	-0.30 -2.27 %	8,019	596.09 %	1,152	3.50 %	1,113	2.39 %	1,087	1.12 %	1,075
JASZ23	Dec 2023	5,504	2.06	2.09	-0.03 -1.44 %	152,736	3.39 %	147,733	0.68 %	146,734	0.70 %	145,707	0.00 %	145,706
ICHIZ23	Dec 2023	4,847	16.52	17.20	-0.68 -3.95 %	8,742	78.48 %	4,898	-5.84 %	5,202	13.58 %	4,580	-19.21 %	5,669
BEAUTYZ23	Dec 2023	4,640	0.56	0.57	-0.01 -1.75 %	6,530	229.96 %	1,979	2.75 %	1,926	1.64 %	1,895	-0.37 %	1,902
THANIM24	Jun 2024	4,500	2.93	2.95	-0.02 -0.68 %	6,500	225.00 %	2,000	0.00 %	2,000	33.33 %	1,500	0.00 %	1,500
PTTZ23	Dec 2023	4,347	33.50	33.50	0.00 0.00 %	8,831	32.68 %	6,656	-0.45 %	6,686	10.08 %	6,074	16.49 %	5,214

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		28-Sep-23	(+/-)	27-Sep-23	(+/-)	26-Sep-23	(+/-)	25-Sep-23	(+/-)		28-Sep-23	27-Sep-23	Change	
JASZ23	Dec 2023	152,736	3.39 %	147,733	0.68 %	146,734	0.70 %	145,707	0.00 %	145,706	5,504	2.06	2.09	-0.03 -1.44 %
GUNKULZ23	Dec 2023	143,431	0.08 %	143,314	3.27 %	138,780	-0.41 %	139,348	92.07 %	72,550	143	3.16	3.24	-0.08 -2.47 %
BLANDM24	Jun 2024	107,000	0.00 %	107,000#####	#####	500	0.00 %	500	0.00 %	500	0	0.79	0.79	0.00 0.00 %
BANPUZ23	Dec 2023	91,663	-1.37 %	92,939	3.21 %	90,048	-2.20 %	92,073	2.72 %	89,631	14,320	7.99	7.82	0.17 2.17 %
KTCZ23	Dec 2023	66,234	0.01 %	66,226	-30.60 %	95,421#####	#####	11,267	0.56 %	11,204	86	44.00	44.09	-0.09 -0.20 %
BLANDH24	Mar 2024	47,192	0.00 %	47,192	0.00 %	47,192	0.00 %	47,192	4.43 %	45,192	0	0.78	0.79	-0.01 -1.27 %
AAVZ23	Dec 2023	46,914	5.75 %	44,365	12.73 %	39,356	-1.85 %	40,097	3.93 %	38,580	3,587	2.57	2.63	-0.06 -2.28 %
RSM24	Jun 2024	43,855	0.86 %	43,480	5.05 %	41,390	0.00 %	41,390	0.00 %	41,390	375	14.77	15.04	-0.27 -1.80 %
BANPUH24	Mar 2024	37,788	2.81 %	36,756	2.24 %	35,949	-2.60 %	36,908	-3.03 %	38,060	1,785	7.96	7.85	0.11 1.40 %
BCPGH24	Mar 2024	37,108	0.00 %	37,108	84.55 %	20,107	1.00 %	19,907	1.53 %	19,607	100	9.52	9.69	-0.17 -1.75 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	55.00	2.50	4.76
PSL	10.10	0.25	2.54
HANA	61.50	1.50	2.50
TOP	50.50	1.00	2.02
GFPT	10.40	0.20	1.96
BANPU	7.90	0.15	1.94
AEONTS	165.00	3.00	1.85
PRM	6.95	0.10	1.46
DELTA	104.00	1.00	0.97
BLA	28.50	0.25	0.88

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	14.50	-1.60	-9.94
KEX	6.70	-0.55	-7.59
BGRIM	28.50	-1.50	-5.00
MTC	35.00	-1.75	-4.76
IVL	25.75	-1.25	-4.63
SCGP	37.75	-1.75	-4.43
BEC	6.60	-0.30	-4.35
TRUE	7.00	-0.30	-4.11
VGI	2.36	-0.10	-4.07
OSP	24.80	-0.95	-3.69

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
28/09/2023	148,060	161,043	-12,983	57,152	47,129	10,023	182,513	179,553	2,960	387,725	750,080

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/09/2023	22,143	23,991	-1,848	1,249	2,673	-1,424	22,373	19,101	3,272	45,765	74,423

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/09/2023	664	53	611	24,243	29,470	-5,227	33,455	28,839	4,616	58,362	189,585