

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		18-Sep-23	15-Sep-23	Change	18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23
S50U23	Sep 2023	936.00	946.10	-10.10 -1.07 %	526,436	-0.34 %	528,225	-2.53 %	541,937	4.83 %	516,968	-3.29 %	534,576
S50V23	Oct 2023	938.40	948.90	-10.50 -1.11 %	68	15.25 %	59	0.00 %	59	0.00 %	59	0.00 %	59
S50X23	Nov 2023	942.80	945.60	-2.80 -0.30 %	56	7.69 %	52	0.00 %	52	0.00 %	52	-7.14 %	56
S50Z23	Dec 2023	939.20	948.60	-9.40 -0.99 %	124,302	9.40 %	113,620	-0.40 %	114,080	0.49 %	113,524	4.91 %	108,213
S50H24	Mar 2024	937.70	946.40	-8.70 -0.92 %	24,266	10.15 %	22,029	1.03 %	21,804	6.86 %	20,404	2.12 %	19,980
S50M24	Jun 2024	936.20	945.10	-8.90 -0.94 %	15,821	6.80 %	14,813	1.84 %	14,545	1.04 %	14,395	2.06 %	14,104

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Sep-23	15-Sep-23	Change	18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23	(+/-)	12-Sep-23
EAU23	Sep 2023	21,061	57.69	58.50	-0.81 -1.38 %	14,359	-0.42 %	14,420	0.05 %	14,413	-0.47 %	14,481	-0.40 %	14,539
EAM24	Jun 2024	10,400	58.48	59.31	-0.83 -1.40 %	10,881	2,162.16 %	481	-9.42 %	531	-8.61 %	581	3.57 %	561
TRUEZ23	Dec 2023	7,653	7.53	7.36	0.17 2.31 %	19,937	-4.60 %	20,898	19.23 %	17,528	-22.01 %	22,474	0.01 %	22,472
BANPUZ23	Dec 2023	5,343	7.71	8.00	-0.29 -3.63 %	66,640	-15.07 %	78,463	-10.54 %	87,707	11.81 %	78,445	-0.11 %	78,529
STECZ23	Dec 2023	4,716	10.76	10.94	-0.18 -1.65 %	9,146	-4.31 %	9,558	1.94 %	9,376	2.85 %	9,116	1.85 %	8,950
IRPCZ23	Dec 2023	4,571	2.17	2.24	-0.07 -3.13 %	27,011	8.20 %	24,963	1.45 %	24,606	5.88 %	23,240	7.15 %	21,689
BANPUM24	Jun 2024	4,108	7.70	8.07	-0.37 -4.58 %	33,236	13.33 %	29,328	2.09 %	28,728	-2.71 %	29,528	0.35 %	29,426
KTBM24	Jun 2024	3,600	18.73	19.00	-0.27 -1.42 %	26,432	15.77 %	22,832	0.44 %	22,732	0.00 %	22,732	7.57 %	21,132
BTSU23	Sep 2023	3,209	7.30	7.20	0.10 1.39 %	7,014	-12.49 %	8,015	-0.62 %	8,065	-0.53 %	8,108	-0.06 %	8,113
IRPCH24	Mar 2024	3,123	2.16	2.24	-0.08 -3.57 %	13,076	31.38 %	9,953	0.22 %	9,931	0.17 %	9,914	0.07 %	9,907

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23	(+/-)		12-Sep-23	18-Sep-23	15-Sep-23	Change
BLANDU23	Sep 2023	141,024	0.02 %	141,001	0.00 %	140,995	0.00 %	140,989	0.01 %	140,979	51	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	123,605	0.02 %	123,578	-0.03 %	123,612	0.00 %	123,614	0.05 %	123,549	48	3.55	3.56	-0.01 -0.28 %
JASZ23	Dec 2023	96,102	1.67 %	94,521	0.54 %	94,011	0.60 %	93,448	0.00 %	93,446	1,581	2.05	1.98	0.07 3.54 %
BANPUZ23	Dec 2023	66,640	-15.07 %	78,463	-10.54 %	87,707	11.81 %	78,445	-0.11 %	78,529	5,343	7.71	8.00	-0.29 -3.63 %
KTCU23	Sep 2023	55,571	0.00 %	55,572	0.00 %	55,572	-0.02 %	55,584	0.10 %	55,526	0	46.00	47.00	-1.00 -2.13 %
JASU23	Sep 2023	47,527	0.00 %	47,528	0.00 %	47,530	-0.10 %	47,579	-0.09 %	47,624	1,001	2.04	1.97	0.07 3.55 %
BLANDH24	Mar 2024	45,192	0.00 %	45,192	0.00 %	45,192	0.01 %	45,187	0.00 %	45,187	0	0.82	0.82	0.00 0.00 %
RSM24	Jun 2024	41,290	-0.24 %	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0	15.17	15.48	-0.31 -2.00 %
TRUEH24	Mar 2024	35,933	0.01 %	35,930	0.00 %	35,930	0.00 %	35,930	0.00 %	35,930	3	7.58	7.40	0.18 2.43 %
BANPUM24	Jun 2024	33,236	13.33 %	29,328	2.09 %	28,728	-2.71 %	29,528	0.35 %	29,426	4,108	7.70	8.07	-0.37 -4.58 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	7.55	0.20	2.72
SAMART	5.90	0.15	2.61
JAS	2.02	0.05	2.54
BTS	7.30	0.15	2.10
TPIPL	1.52	0.03	2.01
AMATA	26.25	0.50	1.94
QH	2.28	0.04	1.79
COM7	31.25	0.50	1.63
BH	262.00	4.00	1.55
BLAND	0.79	0.01	1.28

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	3.56	-0.18	-4.81
ITD	1.43	-0.07	-4.67
KEX	7.70	-0.35	-4.35
HANA	58.75	-2.50	-4.08
BGRIM	31.00	-1.25	-3.88
GPSC	48.75	-1.75	-3.47
CBG	81.50	-2.75	-3.26
BANPU	7.65	-0.25	-3.16
MTC	38.75	-1.25	-3.12
STA	16.40	-0.50	-2.96

## 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
18/09/2023	100,499	120,659	-20,160	35,853	33,650	2,203	127,795	109,838	17,957	264,147	690,949

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/09/2023	29,629	20,838	8,791	1,369	789	580	11,188	20,559	-9,371	42,186	73,272

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/09/2023	701	368	333	11,507	21,737	-10,230	28,333	18,436	9,897	40,541	189,179