

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Sep-23	18-Sep-23	Change	19-Sep-23	(+/-)	18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23
S50U23	Sep 2023	933.10	936.00	-2.90 -0.31 %	506,066	-3.87 %	526,436	-0.34 %	528,225	-2.53 %	541,937	4.83 %	516,968
S50V23	Oct 2023	936.50	938.40	-1.90 -0.20 %	71	4.41 %	68	15.25 %	59	0.00 %	59	0.00 %	59
S50X23	Nov 2023	932.60	942.80	-10.20 -1.08 %	56	0.00 %	56	7.69 %	52	0.00 %	52	0.00 %	52
S50Z23	Dec 2023	936.30	939.20	-2.90 -0.31 %	123,399	-0.73 %	124,302	9.40 %	113,620	-0.40 %	114,080	0.49 %	113,524
S50H24	Mar 2024	935.00	937.70	-2.70 -0.29 %	25,727	6.02 %	24,266	10.15 %	22,029	1.03 %	21,804	6.86 %	20,404
S50M24	Jun 2024	933.50	936.20	-2.70 -0.29 %	16,141	2.02 %	15,821	6.80 %	14,813	1.84 %	14,545	1.04 %	14,395

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Sep-23	18-Sep-23	Change	19-Sep-23	(+/-)	18-Sep-23	(+/-)	15-Sep-23	(+/-)	14-Sep-23	(+/-)	13-Sep-23
JASZ23	Dec 2023	51,269	2.12	2.05	0.07 3.41 %	130,733	36.04 %	96,102	1.67 %	94,521	0.54 %	94,011	0.60 %	93,448
JASU23	Sep 2023	25,000	2.12	2.04	0.08 3.92 %	37,129	-21.88 %	47,527	0.00 %	47,528	0.00 %	47,530	-0.10 %	47,579
BCPGH24	Mar 2024	5,524	10.14	10.12	0.02 0.20 %	17,557	45.91 %	12,033	0.00 %	12,033	0.00 %	12,033	-0.82 %	12,133
BCPGU23	Sep 2023	5,469	10.20	10.18	0.02 0.20 %	28,615	-2.62 %	29,386	-1.82 %	29,930	0.01 %	29,927	-0.10 %	29,958
SIRIZ23	Dec 2023	5,160	1.87	1.85	0.02 1.08 %	16,161	24.30 %	13,002	4.22 %	12,476	-13.69 %	14,455	-12.15 %	16,454
BANPUH24	Mar 2024	4,012	7.81	7.85	-0.04 -0.51 %	32,346	10.25 %	29,340	1.38 %	28,942	0.35 %	28,842	-12.63 %	33,010
KTBZ23	Dec 2023	3,798	18.76	18.94	-0.18 -0.95 %	25,719	-2.08 %	26,264	-0.64 %	26,432	6.46 %	24,828	-0.38 %	24,922
PTTZ23	Dec 2023	3,686	33.06	33.40	-0.34 -1.02 %	7,617	11.28 %	6,845	-13.20 %	7,886	0.00 %	7,886	-4.83 %	8,286
TRUEH24	Mar 2024	3,500	7.73	7.58	0.15 1.98 %	35,430	-1.40 %	35,933	0.01 %	35,930	0.00 %	35,930	0.00 %	35,930
BDMSZ23	Dec 2023	3,415	26.26	26.76	-0.50 -1.87 %	7,867	49.65 %	5,257	8.28 %	4,855	6.59 %	4,555	-2.13 %	4,654

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price			
		19-Sep-23	(+/-)	18-Sep-23	(+/-)		19-Sep-23	18-Sep-23	Change	
BLANDU23	Sep 2023	141,051	0.02 %	141,024	0.02 %	27	0.81	0.81	0.00	0.00 %
JASZ23	Dec 2023	130,733	36.04 %	96,102	1.67 %	51,269	2.12	2.05	0.07	3.41 %
GUNKULU23	Sep 2023	123,379	-0.18 %	123,605	0.02 %	821	3.54	3.55	-0.01	-0.28 %
BANPUZ23	Dec 2023	66,774	0.20 %	66,640	-15.07 %	3,181	7.75	7.71	0.04	0.52 %
KTCU23	Sep 2023	55,571	0.00 %	55,571	0.00 %	42	46.85	46.00	0.85	1.85 %
BLANDH24	Mar 2024	45,192	0.00 %	45,192	0.00 %	0	0.82	0.82	0.00	0.00 %
RSM24	Jun 2024	41,290	0.00 %	41,290	-0.24 %	0	15.42	15.17	0.25	1.65 %
JASU23	Sep 2023	37,129	-21.88 %	47,527	0.00 %	25,000	2.12	2.04	0.08	3.92 %
TRUEH24	Mar 2024	35,430	-1.40 %	35,933	0.01 %	3,500	7.73	7.58	0.15	1.98 %
BANPUH24	Mar 2024	32,346	10.25 %	29,340	1.38 %	4,012	7.81	7.85	-0.04	-0.51 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.14	0.12	5.94
STA	16.90	0.50	3.05
BLA	27.25	0.75	2.83
JMT	46.75	1.25	2.75
THCOM	15.30	0.40	2.68
COM7	32.00	0.75	2.40
SPRC	9.15	0.20	2.23
KTC	47.00	1.00	2.17
INTUCH	74.00	1.25	1.72
MEGA	44.75	0.75	1.70

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	10.30	-0.60	-5.50
AP	12.10	-0.40	-3.20
CK	21.90	-0.70	-3.10
MINT	31.00	-0.75	-2.36
RATCH	32.25	-0.75	-2.27
MAJOR	13.40	-0.30	-2.19
BDMS	26.25	-0.50	-1.87
GFPT	10.50	-0.20	-1.87
OSP	27.75	-0.50	-1.77
GLOBAL	17.40	-0.30	-1.69

## 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
19/09/2023	72,474	87,138	-14,664	30,688	32,148	-1,460	95,325	79,201	16,124	198,487	671,460

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/09/2023	14,817	11,199	3,618	1,311	1,564	-253	10,922	14,287	-3,365	27,050	59,581

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/09/2023	114	225	-111	17,576	8,837	8,739	20,268	28,896	-8,628	37,958	183,492