

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|-------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 22-Sep-23 | 21-Sep-23 | Change | 22-Sep-23 | (+/-) | 21-Sep-23 | (+/-) | 20-Sep-23 | (+/-) | 19-Sep-23 | (+/-) | 18-Sep-23 |
| S50U23 | Sep 2023 | 931.80 | 923.80 | 8.00 0.87 % | 571,336 | 9.46 % | 521,938 | -2.09 % | 533,058 | 5.33 % | 506,066 | -3.87 % | 526,436 |
| S50V23 | Oct 2023 | 933.80 | 928.10 | 5.70 0.61 % | 79 | 5.33 % | 75 | -2.60 % | 77 | 8.45 % | 71 | 4.41 % | 68 |
| S50X23 | Nov 2023 | 935.30 | 927.00 | 8.30 0.90 % | 60 | 3.45 % | 58 | 3.57 % | 56 | 0.00 % | 56 | 0.00 % | 56 |
| S50Z23 | Dec 2023 | 935.10 | 927.90 | 7.20 0.78 % | 184,068 | 25.35 % | 146,846 | 4.27 % | 140,839 | 14.13 % | 123,399 | -0.73 % | 124,302 |
| S50H24 | Mar 2024 | 933.50 | 927.60 | 5.90 0.64 % | 32,481 | 3.82 % | 31,286 | 4.36 % | 29,978 | 16.52 % | 25,727 | 6.02 % | 24,266 |
| S50M24 | Jun 2024 | 932.70 | 926.20 | 6.50 0.70 % | 17,325 | 1.51 % | 17,068 | -0.02 % | 17,072 | 5.77 % | 16,141 | 2.02 % | 15,821 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 22-Sep-23 | 21-Sep-23 | Change | 22-Sep-23 | (+/-) | 21-Sep-23 | (+/-) | 20-Sep-23 | (+/-) | 19-Sep-23 | (+/-) | 18-Sep-23 |
| BANPUZ23 | Dec 2023 | 28,004 | 7.86 | 7.70 | 0.16 2.08 % | 89,631 | 25.59 % | 71,366 | 5.49 % | 67,652 | 1.31 % | 66,774 | 0.20 % | 66,640 |
| SIRIZ23 | Dec 2023 | 15,086 | 1.83 | 1.80 | 0.03 1.67 % | 26,994 | 68.42 % | 16,028 | 13.39 % | 14,135 | -12.54 % | 16,161 | 24.30 % | 13,002 |
| GUNKULZ23 | Dec 2023 | 13,525 | 3.50 | 3.52 | -0.02 -0.57 % | 72,550 | -3.94 % | 75,529 | 143.48 % | 31,021 | 12.72 % | 27,521 | 3.82 % | 26,509 |
| JASZ23 | Dec 2023 | 11,956 | 2.07 | 2.11 | -0.04 -1.90 % | 145,706 | 3.15 % | 141,256 | 0.01 % | 141,244 | 8.04 % | 130,733 | 36.04 % | 96,102 |
| JASU23 | Sep 2023 | 7,952 | 2.07 | 2.14 | -0.07 -3.27 % | 12,973 | 0.02 % | 12,971 | -10.37 % | 14,471 | -61.03 % | 37,129 | -21.88 % | 47,527 |
| IRPCZ23 | Dec 2023 | 5,771 | 2.15 | 2.08 | 0.07 3.37 % | 23,938 | -17.84 % | 29,136 | 5.80 % | 27,539 | 1.88 % | 27,031 | 0.07 % | 27,011 |
| BANPUH24 | Mar 2024 | 5,519 | 7.92 | 7.79 | 0.13 1.67 % | 38,060 | 16.58 % | 32,646 | 0.31 % | 32,544 | 0.61 % | 32,346 | 10.25 % | 29,340 |
| BCPGU23 | Sep 2023 | 4,002 | 10.00 | 9.95 | 0.05 0.50 % | 22,115 | -4.32 % | 23,114 | 0.00 % | 23,114 | -19.22 % | 28,615 | -2.62 % | 29,386 |
| THANIZ23 | Dec 2023 | 4,001 | 3.08 | 3.16 | -0.08 -2.53 % | 7,555 | -20.92 % | 9,554 | 0.00 % | 9,554 | 0.00 % | 9,554 | 0.00 % | 9,554 |
| SPRCZ23 | Dec 2023 | 3,575 | 9.05 | 8.65 | 0.40 4.62 % | 5,100 | -0.12 % | 5,106 | 10.95 % | 4,602 | 78.03 % | 2,585 | -28.89 % | 3,635 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | | | Volume (Contract) | Settle Price | | | | | |
|-------------------------|------------------|-----------------|---------|-----------|----------|-----------|---------|----------------------|--------------|-----------|--------|-------|-------|---------------|
| | | 22-Sep-23 | (+/-) | 21-Sep-23 | (+/-) | 20-Sep-23 | (+/-) | | 22-Sep-23 | 21-Sep-23 | Change | | | |
| JASZ23 | Dec 2023 | 145,706 | 3.15 % | 141,256 | 0.01 % | 141,244 | 8.04 % | 130,733 | 36.04 % | 96,102 | 11,956 | 2.07 | 2.11 | -0.04 -1.90 % |
| BLANDU23 | Sep 2023 | 140,651 | -0.30 % | 141,072 | 0.00 % | 141,074 | 0.02 % | 141,051 | 0.02 % | 141,024 | 594 | 0.80 | 0.81 | -0.01 -1.23 % |
| BANPUZ23 | Dec 2023 | 89,631 | 25.59 % | 71,366 | 5.49 % | 67,652 | 1.31 % | 66,774 | 0.20 % | 66,640 | 28,004 | 7.86 | 7.70 | 0.16 2.08 % |
| GUNKULU23 | Sep 2023 | 83,499 | 0.46 % | 83,120 | -32.52 % | 123,177 | -0.16 % | 123,379 | -0.18 % | 123,605 | 448 | 3.51 | 3.53 | -0.02 -0.57 % |
| GUNKULZ23 | Dec 2023 | 72,550 | -3.94 % | 75,529 | ##### % | 31,021 | 12.72 % | 27,521 | 3.82 % | 26,509 | 13,525 | 3.50 | 3.52 | -0.02 -0.57 % |
| KTCU23 | Sep 2023 | 55,522 | 0.00 % | 55,520 | -0.01 % | 55,527 | -0.08 % | 55,571 | 0.00 % | 55,571 | 3 | 46.87 | 46.25 | 0.62 1.34 % |
| BLANDH24 | Mar 2024 | 45,192 | 0.00 % | 45,192 | 0.00 % | 45,192 | 0.00 % | 45,192 | 0.00 % | 45,192 | 0 | 0.81 | 0.82 | -0.01 -1.22 % |
| RSM24 | Jun 2024 | 41,390 | 0.24 % | 41,290 | 0.00 % | 41,290 | 0.00 % | 41,290 | 0.00 % | 41,290 | 100 | 15.27 | 15.38 | -0.11 -0.72 % |
| AAVZ23 | Dec 2023 | 38,580 | -0.23 % | 38,668 | 0.02 % | 38,662 | 61.23 % | 23,980 | -7.43 % | 25,905 | 9 | 2.71 | 2.68 | 0.03 1.12 % |
| BANPUH24 | Mar 2024 | 38,060 | 16.58 % | 32,646 | 0.31 % | 32,544 | 0.61 % | 32,346 | 10.25 % | 29,340 | 5,519 | 7.92 | 7.79 | 0.13 1.67 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| PTTGC | 35.50 | 1.75 | 5.19 |
| SPRC | 8.95 | 0.35 | 4.07 |
| AMATA | 26.50 | 1.00 | 3.92 |
| WHA | 5.50 | 0.20 | 3.77 |
| IVL | 27.75 | 1.00 | 3.74 |
| PTG | 9.80 | 0.30 | 3.16 |
| BCP | 41.25 | 1.25 | 3.12 |
| TOP | 49.50 | 1.50 | 3.12 |
| STA | 16.80 | 0.50 | 3.07 |
| DELTA | 107.50 | 3.00 | 2.87 |

Top Losser (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| SCB | 103.50 | -5.00 | -4.61 |
| PSL | 9.70 | -0.40 | -3.96 |
| GFPT | 10.40 | -0.30 | -2.80 |
| THANI | 3.10 | -0.08 | -2.52 |
| KKP | 54.75 | -1.00 | -1.79 |
| ERW | 5.65 | -0.10 | -1.74 |
| GUNKUL | 3.42 | -0.06 | -1.72 |
| BDMS | 26.25 | -0.25 | -0.94 |
| JAS | 2.12 | -0.02 | -0.93 |
| BLA | 27.00 | -0.25 | -0.92 |

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 |
| 22/09/2023 | 168,669 | 141,484 | 27,185 | 49,895 | 54,751 | -4,856 | 115,323 | 137,652 | -22,329 | 333,887 | 805,349 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|-----|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 22/09/2023 | 21,025 | 24,010 | -2,985 | 1,344 | 1,214 | 130 | 17,550 | 14,695 | 2,855 | 39,919 | 66,706 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 22/09/2023 | 315 | 376 | -61 | 25,951 | 30,001 | -4,050 | 36,396 | 32,285 | 4,111 | 62,662 | 196,685 |