

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Aug-23	28-Aug-23	Change	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	(+/-)	24-Aug-23	(+/-)	23-Aug-23
S50Q23	Aug 2023	962.80	960.00	2.80 0.29 %	47	20.51 %	39	-9.30 %	43	-8.51 %	47	-2.08 %	48
S50U23	Sep 2023	958.70	956.10	2.60 0.27 %	487,562	1.89 %	478,523	2.66 %	466,119	-12.43 %	532,282	9.29 %	487,056
S50V23	Oct 2023	958.00	959.30	-1.30 -0.14 %	47	-2.08 %	48	0.00 %	48	0.00 %	48	26.32 %	38
S50Z23	Dec 2023	959.80	957.90	1.90 0.20 %	88,272	2.47 %	86,145	1.77 %	84,650	-8.71 %	92,729	5.25 %	88,100
S50H24	Mar 2024	956.30	954.30	2.00 0.21 %	15,364	-0.44 %	15,432	-0.01 %	15,434	0.79 %	15,313	0.19 %	15,284
S50M24	Jun 2024	954.30	952.10	2.20 0.23 %	9,782	1.55 %	9,633	11.51 %	8,639	-15.30 %	10,199	-5.16 %	10,754

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Aug-23	28-Aug-23	Change	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	(+/-)	24-Aug-23	(+/-)	23-Aug-23
AAVU23	Sep 2023	24,229	2.88	2.80	0.08 2.86 %	53,577	-5.41 %	56,639	7.61 %	52,634	0.96 %	52,133	0.00 %	52,133
JASU23	Sep 2023	16,518	2.00	2.08	-0.08 -3.85 %	53,592	1.98 %	52,553	-3.77 %	54,613	-1.90 %	55,668	-5.83 %	59,116
AWCU23	Sep 2023	15,129	4.40	4.17	0.23 5.52 %	24,583	22.37 %	20,089	0.42 %	20,004	1.01 %	19,804	43.86 %	13,766
BANPUZ23	Dec 2023	12,198	8.60	8.75	-0.15 -1.71 %	60,053	-12.24 %	68,425	1.69 %	67,289	0.36 %	67,047	23.57 %	54,257
BCHH24	Mar 2024	11,290	19.19	19.28	-0.09 -0.47 %	11,997	88.87 %	6,352	0.00 %	6,352	-20.88 %	8,028	0.00 %	8,028
IRPCZ23	Dec 2023	11,201	2.42	2.40	0.02 0.83 %	26,652	57.20 %	16,954	10.38 %	15,359	3.39 %	14,855	25.32 %	11,854
BLAH24	Mar 2024	11,200	24.33	23.86	0.47 1.97 %	14,257	64.69 %	8,657	0.00 %	8,657	0.00 %	8,657	0.00 %	8,657
IRPCU23	Sep 2023	10,027	2.40	2.40	0.00 0.00 %	22,862	-4.14 %	23,850	10.07 %	21,668	2.45 %	21,150	-9.35 %	23,332
AWCZ23	Dec 2023	9,576	4.41	4.20	0.21 5.00 %	11,067	15.55 %	9,578	-0.01 %	9,579	-4.95 %	10,078	5.53 %	9,550
JASZ23	Dec 2023	8,004	1.96	2.04	-0.08 -3.92 %	91,688	9.56 %	83,684	-2.46 %	85,798	-0.57 %	86,292	1.77 %	84,788

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	(+/-)	24-Aug-23	(+/-)		29-Aug-23	28-Aug-23	Change	
BLANDU23	Sep 2023	141,935	-0.65 %	142,864	-0.19 %	143,143	0.00 %	143,142	0.00 %	143,142	11	0.81	0.80	0.01 1.25 %
GUNKULU23	Sep 2023	121,317	-0.82 %	122,317	-1.22 %	123,822	-3.53 %	128,358	-2.92 %	132,220	556	3.67	3.70	-0.03 -0.81 %
JASZ23	Dec 2023	91,688	9.56 %	83,684	-2.46 %	85,798	-0.57 %	86,292	1.77 %	84,788	8,004	1.96	2.04	-0.08 -3.92 %
BANPUZ23	Dec 2023	60,053	-12.24 %	68,425	1.69 %	67,289	0.36 %	67,047	23.57 %	54,257	12,198	8.60	8.75	-0.15 -1.71 %
KTCU23	Sep 2023	55,559	-0.04 %	55,579	0.00 %	55,579	0.11 %	55,520	-0.32 %	55,697	41	48.30	48.40	-0.10 -0.21 %
JASU23	Sep 2023	53,592	1.98 %	52,553	-3.77 %	54,613	-1.90 %	55,668	-5.83 %	59,116	16,518	2.00	2.08	-0.08 -3.85 %
AAVU23	Sep 2023	53,577	-5.41 %	56,639	7.61 %	52,634	0.96 %	52,133	0.00 %	52,133	24,229	2.88	2.80	0.08 2.86 %
BANPUU23	Sep 2023	46,613	-0.41 %	46,803	-3.82 %	48,663	-4.51 %	50,964	-6.50 %	54,507	1,906	8.59	8.69	-0.10 -1.15 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.82	0.81	0.01 1.23 %
BCPGU23	Sep 2023	43,392	-2.26 %	44,394	-0.23 %	44,496	0.13 %	44,437	0.04 %	44,420	1,330	10.20	10.18	0.02 0.20 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AWC	4.38	0.22	5.29
BAM	11.90	0.50	4.39
CKP	3.74	0.14	3.89
OSP	30.50	1.00	3.39
PSH	13.60	0.40	3.03
AAV	2.94	0.08	2.80
STEC	11.90	0.30	2.59
BLA	24.30	0.60	2.53
MTC	40.50	1.00	2.53
KEX	8.25	0.20	2.48

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.00	-0.10	-4.76
BEAUTY	0.63	-0.02	-3.08
BJC	34.25	-1.00	-2.84
BANPU	8.80	-0.25	-2.76
THCOM	14.20	-0.40	-2.74
BGRIM	36.00	-1.00	-2.70
IVL	28.50	-0.75	-2.56
ADVANC	214.00	-5.00	-2.28
GPSC	54.50	-1.25	-2.24
SIRI	1.95	-0.03	-1.52

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
29/08/2023	96,859	59,847	37,012	24,455	28,949	-4,494	78,821	111,339	-32,518	200,135	601,074

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/08/2023	19,653	13,521	6,132	932	891	41	9,904	16,077	-6,173	30,489	63,550

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/08/2023	413	21	392	6,465	14,306	-7,841	20,352	12,903	7,449	27,230	159,184