

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		30-Aug-23	29-Aug-23	Change	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	(+/-)	24-Aug-23
S50U23	Sep 2023	961.10	958.70	2.40 0.25 %	502,504	3.06 %	487,562	1.89 %	478,523	2.66 %	466,119	-12.43 %	532,282
S50V23	Oct 2023	960.70	958.00	2.70 0.28 %	47	0.00 %	47	-2.08 %	48	0.00 %	48	0.00 %	48
S50X23	Nov 2023	960.40	961.70	-1.30 -0.14 %	0	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z23	Dec 2023	962.90	959.80	3.10 0.32 %	90,447	2.46 %	88,272	2.47 %	86,145	1.77 %	84,650	-8.71 %	92,729
S50H24	Mar 2024	959.60	956.30	3.30 0.35 %	15,412	0.31 %	15,364	-0.44 %	15,432	-0.01 %	15,434	0.79 %	15,313
S50M24	Jun 2024	957.50	954.30	3.20 0.34 %	10,106	3.31 %	9,782	1.55 %	9,633	11.51 %	8,639	-15.30 %	10,199

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			30-Aug-23	29-Aug-23	Change	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	(+/-)	24-Aug-23
TTBU23	Sep 2023	14,522	1.72	1.74	-0.02 -1.15 %	29,439	5.26 %	27,967	9.93 %	25,441	18.19 %	21,525	28.55 %	16,744
IRPCU23	Sep 2023	7,221	2.40	2.40	0.00 0.00 %	22,900	0.17 %	22,862	-4.14 %	23,850	10.07 %	21,668	2.45 %	21,150
ITDZ23	Dec 2023	4,158	1.63	1.58	0.05 3.16 %	6,669	-1.61 %	6,778	18.89 %	5,701	24.75 %	4,570	0.00 %	4,570
AWCZ23	Dec 2023	3,545	4.41	4.41	0.00 0.00 %	10,519	-4.95 %	11,067	15.55 %	9,578	-0.01 %	9,579	-4.95 %	10,078
CHGZ23	Dec 2023	3,500	3.18	3.11	0.07 2.25 %	4,041	0.00 %	4,041	-46.43 %	7,544	-11.68 %	8,542	88.07 %	4,542
CKPU23	Sep 2023	3,054	3.72	3.70	0.02 0.54 %	8,879	-0.10 %	8,888	39.59 %	6,367	-0.08 %	6,372	0.73 %	6,326
LHH24	Mar 2024	3,050	8.15	8.18	-0.03 -0.37 %	18,663	19.54 %	15,613	0.32 %	15,563	0.00 %	15,563	0.00 %	15,563
AAVZ23	Dec 2023	3,021	2.90	2.93	-0.03 -1.02 %	22,287	9.96 %	20,269	2.22 %	19,829	12.41 %	17,640	0.00 %	17,640
TRUEH24	Mar 2024	3,000	7.10	6.94	0.16 2.31 %	33,930	9.70 %	30,930	0.00 %	30,930	5.82 %	29,230	52.00 %	19,230
CPALLU23	Sep 2023	2,747	65.59	65.62	-0.03 -0.05 %	10,655	-9.37 %	11,757	-0.86 %	11,859	2.93 %	11,521	-6.80 %	12,361

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	(+/-)		24-Aug-23	(Contract)	30-Aug-23	29-Aug-23
BLANDU23	Sep 2023	141,935	0.00 %	141,935	-0.65 %	142,864	-0.19 %	143,143	0.00 %	143,142	503	0.82	0.81	0.01 1.23 %
GUNKULU23	Sep 2023	122,327	0.83 %	121,317	-0.82 %	122,317	-1.22 %	123,822	-3.53 %	128,358	1,677	3.72	3.67	0.05 1.36 %
JASZ23	Dec 2023	91,688	0.00 %	91,688	9.56 %	83,684	-2.46 %	85,798	-0.57 %	86,292	0	2.07	1.96	0.11 5.61 %
BANPUZ23	Dec 2023	61,617	2.60 %	60,053	-12.24 %	68,425	1.69 %	67,289	0.36 %	67,047	2,177	8.54	8.60	-0.06 -0.70 %
KTCU23	Sep 2023	55,580	0.04 %	55,559	-0.04 %	55,579	0.00 %	55,579	0.11 %	55,520	146	49.06	48.30	0.76 1.57 %
JASU23	Sep 2023	47,381	-11.59 %	53,592	1.98 %	52,553	-3.77 %	54,613	-1.90 %	55,668	1,093	2.06	2.00	0.06 3.00 %
BANPUU23	Sep 2023	47,110	1.07 %	46,613	-0.41 %	46,803	-3.82 %	48,663	-4.51 %	50,964	1,053	8.51	8.59	-0.08 -0.93 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.83	0.82	0.01 1.22 %
BCPGU23	Sep 2023	43,563	0.39 %	43,392	-2.26 %	44,394	-0.23 %	44,496	0.13 %	44,437	202	10.19	10.20	-0.01 -0.10 %
RSM24	Jun 2024	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	0	14.66	14.73	-0.07 -0.48 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	1.63	0.09	5.84
THANI	3.38	0.14	4.32
PSL	9.35	0.35	3.89
GLOBAL	18.80	0.70	3.87
STA	14.80	0.50	3.50
BEC	9.05	0.30	3.43
JMT	47.75	1.50	3.24
KCE	51.25	1.50	3.02
VGI	2.90	0.08	2.84
CHG	3.20	0.08	2.56

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.88	-0.06	-2.04
BCPG	10.20	-0.20	-1.92
BJC	33.75	-0.50	-1.46
TTB	1.74	-0.02	-1.14
CPF	20.90	-0.20	-0.95
WHA	5.20	-0.05	-0.95
GPSC	54.00	-0.50	-0.92
S	1.20	-0.01	-0.83
CPALL	65.25	-0.50	-0.76
KBANK	131.50	-1.00	-0.75

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
30/08/2023	83,385	74,658	8,727	29,264	31,927	-2,663	83,216	89,280	-6,064	195,865	618,555

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/08/2023	38,650	26,842	11,808	2,669	2,468	201	17,549	29,558	-12,009	58,868	80,815

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/08/2023	685	1,010	-325	20,132	19,996	136	26,331	26,142	189	47,148	174,093