

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		31-Aug-23	30-Aug-23	Change	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	
S50U23	Sep 2023	952.60	961.10	-8.50 -0.88 %	530,816	5.63 %	502,504	3.06 %	487,562	1.89 %	478,523	2.66 %	466,119	
S50V23	Oct 2023	955.40	960.70	-5.30 -0.55 %	58	23.40 %	47	0.00 %	47	-2.08 %	48	0.00 %	48	
S50X23	Nov 2023	951.90	960.40	-8.50 -0.89 %	0	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
S50Z23	Dec 2023	954.50	962.90	-8.40 -0.87 %	91,478	1.14 %	90,447	2.46 %	88,272	2.47 %	86,145	1.77 %	84,650	
S50H24	Mar 2024	951.60	959.60	-8.00 -0.83 %	15,644	1.51 %	15,412	0.31 %	15,364	-0.44 %	15,432	-0.01 %	15,434	
S50M24	Jun 2024	950.10	957.50	-7.40 -0.77 %	11,154	10.37 %	10,106	3.31 %	9,782	1.55 %	9,633	11.51 %	8,639	

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest									
			31-Aug-23	30-Aug-23	Change	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(+/-)	25-Aug-23	
TTBU23	Sep 2023	16,010	1.70	1.72	-0.02 -1.16 %	16,342	-44.49 %	29,439	5.26 %	27,967	9.93 %	25,441	18.19 %	21,525	
BANPUU23	Sep 2023	8,560	8.36	8.51	-0.15 -1.76 %	50,591	7.39 %	47,110	1.07 %	46,613	-0.41 %	46,803	-3.82 %	48,663	
IRPCU23	Sep 2023	8,044	2.34	2.40	-0.06 -2.50 %	20,763	-9.33 %	22,900	0.17 %	22,862	-4.14 %	23,850	10.07 %	21,668	
SIRIZ23	Dec 2023	6,036	2.01	1.95	0.06 3.08 %	11,286	-11.81 %	12,797	4.07 %	12,297	3.23 %	11,912	-31.61 %	17,417	
CHGH24	Mar 2024	5,000	3.14	3.15	-0.01 -0.32 %	5,505	-15.37 %	6,505	-27.76 %	9,005	62.84 %	5,530	##### %	530	
THANIZ23	Dec 2023	4,505	3.45	3.37	0.08 2.37 %	9,540	58.08 %	6,035	0.00 %	6,035	0.00 %	6,035	19.86 %	5,035	
PLANBM24	Jun 2024	4,000	9.27	9.15	0.12 1.31 %	5,500	266.67 %	1,500	0.00 %	1,500	0.00 %	1,500	0.00 %	1,500	
VGIU23	Sep 2023	3,723	2.99	2.93	0.06 2.05 %	12,265	26.84 %	9,670	20.98 %	7,993	6.87 %	7,479	-13.79 %	8,675	
GULFU23	Sep 2023	3,441	48.25	48.82	-0.57 -1.17 %	13,640	19.93 %	11,373	4.98 %	10,833	-3.96 %	11,280	2.74 %	10,979	
SIRIU23	Sep 2023	3,437	2.03	1.97	0.06 3.05 %	9,980	-8.57 %	10,916	-4.08 %	11,380	-7.81 %	12,344	-14.54 %	14,445	

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(+/-)		25-Aug-23	31-Aug-23	30-Aug-23	Change
BLANDU23	Sep 2023	141,449	-0.34 %	141,935	0.00 %	141,935	-0.65 %	142,864	-0.19 %	143,143	527	0.83	0.82	0.01 1.22 %
GUNKULU23	Sep 2023	122,185	-0.12 %	122,327	0.83 %	121,317	-0.82 %	122,317	-1.22 %	123,822	89	3.61	3.72	-0.11 -2.96 %
JASZ23	Dec 2023	91,688	0.00 %	91,688	0.00 %	91,688	9.56 %	83,684	-2.46 %	85,798	1	1.94	2.07	-0.13 -6.28 %
BANPUZ23	Dec 2023	63,434	2.95 %	61,617	2.60 %	60,053	-12.24 %	68,425	1.69 %	67,289	3,078	8.44	8.54	-0.10 -1.17 %
KTCU23	Sep 2023	55,565	-0.03 %	55,580	0.04 %	55,559	-0.04 %	55,579	0.00 %	55,579	3	50.50	49.06	1.44 2.94 %
BANPUU23	Sep 2023	50,591	7.39 %	47,110	1.07 %	46,613	-0.41 %	46,803	-3.82 %	48,663	8,560	8.36	8.51	-0.15 -1.76 %
JASU23	Sep 2023	47,832	0.95 %	47,381	-11.59 %	53,592	1.98 %	52,553	-3.77 %	54,613	611	2.00	2.06	-0.06 -2.91 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.84	0.83	0.01 1.20 %
BCPGU23	Sep 2023	43,562	0.00 %	43,563	0.39 %	43,392	-2.26 %	44,394	-0.23 %	44,496	100	10.08	10.19	-0.11 -1.08 %
RSM24	Jun 2024	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	0	14.76	14.66	0.10 0.68 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	14.00	1.10	8.53
SCGP	41.00	1.75	4.46
AMATA	25.50	1.00	4.08
ICHI	17.30	0.60	3.59
SIRI	2.04	0.07	3.55
EPG	7.15	0.15	2.14
VGI	2.96	0.06	2.07
KEX	8.35	0.15	1.83
CRC	41.25	0.50	1.23
MBK	18.50	0.20	1.09

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	34.00	-1.75	-4.90
TOP	51.50	-1.50	-2.83
PTTEP	158.50	-4.50	-2.76
SPRC	9.15	-0.25	-2.66
JMT	46.50	-1.25	-2.62
BCH	19.30	-0.50	-2.53
IRPC	2.34	-0.06	-2.50
TQM	30.50	-0.75	-2.40
OR	20.40	-0.50	-2.39
GPSC	52.75	-1.25	-2.31

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
31/08/2023	80,766	113,125	-32,359	36,084	33,026	3,058	127,510	98,209	29,301	244,360	649,150

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2023	16,886	12,003	4,883	614	802	-188	10,658	15,353	-4,695	28,158	57,270

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2023	714	1,023	-309	8,330	20,612	-12,282	30,297	17,706	12,591	39,341	170,600