

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		01-Sep-23	31-Aug-23	Change	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	
S50U23	Sep 2023	952.80	952.60	0.20 0.02 %	501,555	-5.51 %	530,816	5.63 %	502,504	3.06 %	487,562	1.89 %	478,523	
S50V23	Oct 2023	955.00	955.40	-0.40 -0.04 %	58	0.00 %	58	23.40 %	47	0.00 %	47	-2.08 %	48	
S50X23	Nov 2023	955.90	951.90	4.00 0.42 %	43	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
S50Z23	Dec 2023	954.90	954.50	0.40 0.04 %	89,798	-1.84 %	91,478	1.14 %	90,447	2.46 %	88,272	2.47 %	86,145	
S50H24	Mar 2024	951.50	951.60	-0.10 -0.01 %	15,849	1.31 %	15,644	1.51 %	15,412	0.31 %	15,364	-0.44 %	15,432	
S50M24	Jun 2024	949.50	950.10	-0.60 -0.06 %	11,172	0.16 %	11,154	10.37 %	10,106	3.31 %	9,782	1.55 %	9,633	

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Sep-23	31-Aug-23	Change	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	
BANPUU23	Sep 2023	7,778	8.08	8.36	-0.28 -3.35 %	45,210	-10.64 %	50,591	7.39 %	47,110	1.07 %	46,613	-0.41 %	46,803	
BANPUM24	Jun 2024	7,474	8.10	8.30	-0.20 -2.41 %	22,988	6.85 %	21,514	19.00 %	18,079	7.11 %	16,879	18.22 %	14,278	
SIRIZ23	Dec 2023	7,011	1.96	2.01	-0.05 -2.49 %	12,777	13.21 %	11,286	-11.81 %	12,797	4.07 %	12,297	3.23 %	11,912	
BANPUZ23	Dec 2023	4,503	8.14	8.44	-0.30 -3.55 %	65,932	3.94 %	63,434	2.95 %	61,617	2.60 %	60,053	-12.24 %	68,425	
VGIU23	Sep 2023	4,370	3.07	2.99	0.08 2.68 %	12,253	-0.10 %	12,265	26.84 %	9,670	20.98 %	7,993	6.87 %	7,479	
VGIZ23	Dec 2023	3,220	3.06	2.94	0.12 4.08 %	6,790	7.91 %	6,292	8.54 %	5,797	22.64 %	4,727	26.83 %	3,727	
TTBZ23	Dec 2023	3,205	1.69	1.72	-0.03 -1.74 %	10,128	5.70 %	9,582	15.75 %	8,278	8.92 %	7,600	-9.50 %	8,398	
CHGZ23	Dec 2023	3,006	3.11	3.16	-0.05 -1.58 %	4,047	0.15 %	4,041	0.00 %	4,041	0.00 %	4,041	-46.43 %	7,544	
SIRIU23	Sep 2023	2,903	1.96	2.03	-0.07 -3.45 %	10,736	7.58 %	9,980	-8.57 %	10,916	-4.08 %	11,380	-7.81 %	12,344	
GULFZ23	Dec 2023	2,863	47.65	48.39	-0.74 -1.53 %	11,023	29.74 %	8,496	46.31 %	5,807	35.36 %	4,290	16.20 %	3,692	

#### Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest										Volume		Settle Price	
		01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(+/-)	28-Aug-23	(Contract)	01-Sep-23	31-Aug-23	Change	
BLANDU23	Sep 2023	140,949	-0.35 %	141,449	-0.34 %	141,935	0.00 %	141,935	-0.65 %	142,864	1	0.82	0.83	-0.01 -1.20 %	
GUNKULU23	Sep 2023	121,675	-0.42 %	122,185	-0.12 %	122,327	0.83 %	121,317	-0.82 %	122,317	568	3.60	3.61	-0.01 -0.28 %	
JASZ23	Dec 2023	91,688	0.00 %	91,688	0.00 %	91,688	0.00 %	91,688	9.56 %	83,684	0	2.00	1.94	0.06 3.09 %	
BANPUZ23	Dec 2023	65,932	3.94 %	63,434	2.95 %	61,617	2.60 %	60,053	-12.24 %	68,425	4,503	8.14	8.44	-0.30 -3.55 %	
KTCU23	Sep 2023	55,568	0.01 %	55,565	-0.03 %	55,580	0.04 %	55,559	-0.04 %	55,579	25	48.50	50.50	-2.00 -3.96 %	
JASU23	Sep 2023	47,726	-0.22 %	47,832	0.95 %	47,381	-11.59 %	53,592	1.98 %	52,553	43	1.99	2.00	-0.01 -0.50 %	
BANPUU23	Sep 2023	45,210	-10.64 %	50,591	7.39 %	47,110	1.07 %	46,613	-0.41 %	46,803	7,778	8.08	8.36	-0.28 -3.35 %	
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.83	0.84	-0.01 -1.19 %	
BCPGU23	Sep 2023	43,466	-0.22 %	43,562	0.00 %	43,563	0.39 %	43,392	-2.26 %	44,394	106	10.08	10.08	0.00 0.00 %	
RSM24	Jun 2024	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	0	15.04	14.76	0.28 1.90 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	15.30	0.70	4.79
KEX	8.65	0.30	3.59
PSL	9.45	0.30	3.28
BLA	25.25	0.75	3.06
RS	14.90	0.40	2.76
VGI	3.04	0.08	2.70
PTTEP	162.50	4.00	2.52
MBK	18.80	0.30	1.62
COM7	32.75	0.50	1.55
DELTA	110.00	1.50	1.38
STGT	7.35	0.10	1.38

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	16.50	-0.80	-4.62
EPG	6.90	-0.25	-3.50
BANPU	8.30	-0.30	-3.49
SIRI	1.97	-0.07	-3.43
S	1.15	-0.04	-3.36
PTG	10.40	-0.30	-2.80
GLOBAL	18.30	-0.50	-2.66
ITD	1.56	-0.04	-2.50
STEC	11.70	-0.30	-2.50
AWC	4.26	-0.10	-2.29

## 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
09/01/2023	71,996	69,270	2,726	16,655	17,578	-923	83,781	85,584	-1,803	172,432	618,475

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/01/2023	12,777	13,791	-1,014	531	897	-366	11,783	10,403	1,380	25,091	55,473

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/01/2023	311	643	-332	24,470	15,701	8,769	15,313	23,750	-8,437	40,094	175,446