

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Sep-23	01-Sep-23	Change	04-Sep-23	(+/-)	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23
S50U23	Sep 2023	946.50	952.80	-6.30 -0.66 %	524,019	4.48 %	501,555	-5.51 %	530,816	5.63 %	502,504	3.06 %	487,562
S50V23	Oct 2023	950.00	955.00	-5.00 -0.52 %	58	0.00 %	58	0.00 %	58	23.40 %	47	0.00 %	47
S50X23	Nov 2023	948.40	955.90	-7.50 -0.78 %	49	13.95 %	43	0.00 %	0	0.00 %	0	0.00 %	0
S50Z23	Dec 2023	948.60	954.90	-6.30 -0.66 %	95,116	5.92 %	89,798	-1.84 %	91,478	1.14 %	90,447	2.46 %	88,272
S50H24	Mar 2024	946.00	951.50	-5.50 -0.58 %	17,458	10.15 %	15,849	1.31 %	15,644	1.51 %	15,412	0.31 %	15,364
S50M24	Jun 2024	944.00	949.50	-5.50 -0.58 %	12,382	10.83 %	11,172	0.16 %	11,154	10.37 %	10,106	3.31 %	9,782

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Sep-23	01-Sep-23	Change	04-Sep-23	(+/-)	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23
BANPUZ23	Dec 2023	10,629	7.95	8.14	-0.19 -2.33 %	68,122	3.32 %	65,932	3.94 %	63,434	2.95 %	61,617	2.60 %	60,053
AAVZ23	Dec 2023	5,630	2.92	2.90	0.02 0.69 %	21,229	-0.33 %	21,299	-4.48 %	22,298	0.05 %	22,287	9.96 %	20,269
CHGZ23	Dec 2023	5,500	3.16	3.11	0.05 1.61 %	8,046	98.81 %	4,047	0.15 %	4,041	0.00 %	4,041	0.00 %	4,041
BANPUU23	Sep 2023	5,055	7.89	8.08	-0.19 -2.35 %	44,223	-2.18 %	45,210	-10.64 %	50,591	7.39 %	47,110	1.07 %	46,613
TTBZ23	Dec 2023	4,518	1.71	1.69	0.02 1.18 %	13,636	34.64 %	10,128	5.70 %	9,582	15.75 %	8,278	8.92 %	7,600
BANPUM24	Jun 2024	4,237	7.82	8.10	-0.28 -3.46 %	26,921	17.11 %	22,988	6.85 %	21,514	19.00 %	18,079	7.11 %	16,879
AWCZ23	Dec 2023	4,091	4.18	4.32	-0.14 -3.24 %	12,028	4.62 %	11,497	14.77 %	10,017	-4.77 %	10,519	-4.95 %	11,067
AWCU23	Sep 2023	3,835	4.18	4.25	-0.07 -1.65 %	17,902	4.11 %	17,195	-0.45 %	17,273	-0.90 %	17,429	-29.10 %	24,583
AAVU23	Sep 2023	3,577	2.81	2.83	-0.02 -0.71 %	38,027	1.34 %	37,526	1.29 %	37,049	-1.33 %	37,548	-29.92 %	53,577
SCBU23	Sep 2023	3,532	115.70	115.70	0.00 0.00 %	5,613	-1.34 %	5,689	0.14 %	5,681	2.47 %	5,544	0.31 %	5,527

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		04-Sep-23	(+/-)	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(+/-)	29-Aug-23	(Contract)	04-Sep-23	01-Sep-23	Change
BLANDU23	Sep 2023	140,966	0.01 %	140,949	-0.35 %	141,449	-0.34 %	141,935	0.00 %	141,935	18	0.82	0.82	0.00 0.00 %
GUNKULU23	Sep 2023	123,109	1.18 %	121,675	-0.42 %	122,185	-0.12 %	122,327	0.83 %	121,317	1,506	3.55	3.60	-0.05 -1.39 %
JASZ23	Dec 2023	91,839	0.16 %	91,688	0.00 %	91,688	0.00 %	91,688	0.00 %	91,688	208	2.00	2.00	0.00 0.00 %
BANPUZ23	Dec 2023	68,122	3.32 %	65,932	3.94 %	63,434	2.95 %	61,617	2.60 %	60,053	10,629	7.95	8.14	-0.19 -2.33 %
KTCU23	Sep 2023	55,526	-0.08 %	55,568	0.01 %	55,565	-0.03 %	55,580	0.04 %	55,559	67	46.85	48.50	-1.65 -3.40 %
JASU23	Sep 2023	47,703	-0.05 %	47,726	-0.22 %	47,832	0.95 %	47,381	-11.59 %	53,592	87	2.00	1.99	0.01 0.50 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.83	0.83	0.00 0.00 %
BANPUU23	Sep 2023	44,223	-2.18 %	45,210	-10.64 %	50,591	7.39 %	47,110	1.07 %	46,613	5,055	7.89	8.08	-0.19 -2.35 %
BCPGU23	Sep 2023	43,310	-0.36 %	43,466	-0.22 %	43,562	0.00 %	43,563	0.39 %	43,392	297	10.02	10.08	-0.06 -0.60 %
RSM24	Jun 2024	41,390	0.24 %	41,290	0.00 %	41,290	0.00 %	41,290	0.00 %	41,290	100	14.86	15.04	-0.18 -1.20 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	16.30	1.00	6.54
MBK	19.30	0.50	2.66
CBG	87.25	1.50	1.75
AMATA	25.50	0.25	0.99
ERW	5.65	0.05	0.89
KBANK	130.50	1.00	0.77
ITD	1.57	0.01	0.64
CPF	20.70	0.10	0.49
SCB	118.50	0.50	0.42

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	48.75	-2.75	-5.34
THANI	3.24	-0.12	-3.57
THCOM	13.80	-0.50	-3.50
KEX	8.35	-0.30	-3.47
GUNKUL	3.48	-0.12	-3.33
GULF	46.25	-1.50	-3.14
STPI	3.98	-0.12	-2.93
BA	16.70	-0.50	-2.91
VGI	2.96	-0.08	-2.63
KTC	47.00	-1.25	-2.59

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
09/04/2023	74,137	108,986	-34,849	36,481	33,590	2,891	125,546	93,588	31,958	236,164	649,082

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/04/2023	33,409	31,424	1,985	1,183	1,319	-136	22,257	24,106	-1,849	56,849	73,225

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/04/2023	869	720	149	41,584	27,052	14,532	30,358	45,039	-14,681	72,811	185,187