

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Sep-23	04-Sep-23	Change	05-Sep-23	(+/-)	04-Sep-23	(+/-)	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23
S50U23	Sep 2023	943.90	946.50	-2.60 -0.27 %	510,608	-2.56 %	524,019	4.48 %	501,555	-5.51 %	530,816	5.63 %	502,504
S50V23	Oct 2023	945.60	950.00	-4.40 -0.46 %	59	1.72 %	58	0.00 %	58	0.00 %	58	23.40 %	47
S50X23	Nov 2023	943.20	948.40	-5.20 -0.55 %	49	0.00 %	49	13.95 %	43	0.00 %	0	0.00 %	0
S50Z23	Dec 2023	946.50	948.60	-2.10 -0.22 %	95,308	0.20 %	95,116	5.92 %	89,798	-1.84 %	91,478	1.14 %	90,447
S50H24	Mar 2024	943.80	946.00	-2.20 -0.23 %	17,877	2.40 %	17,458	10.15 %	15,849	1.31 %	15,644	1.51 %	15,412
S50M24	Jun 2024	941.90	944.00	-2.10 -0.22 %	12,971	4.76 %	12,382	10.83 %	11,172	0.16 %	11,154	10.37 %	10,106

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Sep-23	04-Sep-23	Change	05-Sep-23	(+/-)	04-Sep-23	(+/-)	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23
SIRIZ23	Dec 2023	19,021	1.95	1.97	-0.02 -1.02 %	30,280	168.44 %	11,280	-11.72 %	12,777	13.21 %	11,286	-11.81 %	12,797
BANPUZ23	Dec 2023	11,118	7.90	7.95	-0.05 -0.63 %	70,020	2.79 %	68,122	3.32 %	65,932	3.94 %	63,434	2.95 %	61,617
BANPUU23	Sep 2023	10,126	7.89	7.89	0.00 0.00 %	49,704	12.39 %	44,223	-2.18 %	45,210	-10.64 %	50,591	7.39 %	47,110
CHGZ23	Dec 2023	6,500	3.17	3.16	0.01 0.32 %	5,046	-37.29 %	8,046	98.81 %	4,047	0.15 %	4,041	0.00 %	4,041
GULFU23	Sep 2023	5,354	46.50	46.45	0.05 0.11 %	15,263	-1.96 %	15,568	2.12 %	15,245	11.77 %	13,640	19.93 %	11,373
BTSM24	Jun 2024	5,000	7.11	7.11	0.00 0.00 %	500	-90.91 %	5,500	0.00 %	5,500	0.00 %	5,500	0.00 %	5,500
SAMARTU23	Sep 2023	4,524	5.77	5.76	0.01 0.17 %	10,220	79.36 %	5,698	0.00 %	5,698	-1.23 %	5,769	0.00 %	5,769
CKPZ23	Dec 2023	4,100	3.74	3.67	0.07 1.91 %	15,591	24.82 %	12,491	0.00 %	12,491	8.70 %	11,491	17.36 %	9,791
PTTGCZ23	Dec 2023	3,146	36.75	37.05	-0.30 -0.81 %	6,733	80.03 %	3,740	0.00 %	3,740	3.83 %	3,602	-1.04 %	3,640
AAVZ23	Dec 2023	2,504	2.91	2.92	-0.01 -0.34 %	20,232	-4.70 %	21,229	-0.33 %	21,299	-4.48 %	22,298	0.05 %	22,287

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		05-Sep-23	(+/-)	04-Sep-23	(+/-)	01-Sep-23	(+/-)	31-Aug-23	(+/-)	30-Aug-23	(Contract)	05-Sep-23	04-Sep-23	Change
BLANDU23	Sep 2023	140,964	0.00 %	140,966	0.01 %	140,949	-0.35 %	141,449	-0.34 %	141,935	24	0.82	0.82	0.00 0.00 %
GUNKULU23	Sep 2023	123,123	0.01 %	123,109	1.18 %	121,675	-0.42 %	122,185	-0.12 %	122,327	230	3.65	3.55	0.10 2.82 %
JASZ23	Dec 2023	91,863	0.03 %	91,839	0.16 %	91,688	0.00 %	91,688	0.00 %	91,688	279	2.06	2.00	0.06 3.00 %
BANPUZ23	Dec 2023	70,020	2.79 %	68,122	3.32 %	65,932	3.94 %	63,434	2.95 %	61,617	11,118	7.90	7.95	-0.05 -0.63 %
KTCU23	Sep 2023	55,546	0.04 %	55,526	-0.08 %	55,568	0.01 %	55,565	-0.03 %	55,580	30	47.10	46.85	0.25 0.53 %
BANPUU23	Sep 2023	49,704	12.39 %	44,223	-2.18 %	45,210	-10.64 %	50,591	7.39 %	47,110	10,126	7.89	7.89	0.00 0.00 %
JASU23	Sep 2023	47,647	-0.12 %	47,703	-0.05 %	47,726	-0.22 %	47,832	0.95 %	47,381	1,042	2.06	2.00	0.06 3.00 %
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 %
BCPGU23	Sep 2023	43,123	-0.43 %	43,310	-0.36 %	43,466	-0.22 %	43,562	0.00 %	43,563	1,002	9.97	10.02	-0.05 -0.50 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.24 %	41,290	0.00 %	41,290	0.00 %	41,290	0	15.04	14.86	0.18 1.21 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	14.70	0.90	6.52
PRM	6.95	0.30	4.51
JAS	2.08	0.08	4.00
GUNKUL	3.60	0.12	3.45
CKP	3.76	0.12	3.30
SAWAD	50.00	1.25	2.56
BGRIM	33.25	0.75	2.31
STGT	7.40	0.15	2.07
GPSC	52.50	1.00	1.94
PTG	10.50	0.20	1.94

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	2.74	-0.22	-7.43
CBG	82.50	-4.75	-5.44
MAJOR	13.90	-0.40	-2.80
SCB	116.00	-2.50	-2.11
TPIPL	1.52	-0.03	-1.94
KEX	8.20	-0.15	-1.80
IVL	28.50	-0.50	-1.72
OSP	29.00	-0.50	-1.69
AWC	4.10	-0.06	-1.44
BTS	7.15	-0.10	-1.38

## 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
09/05/2023	57,004	71,701	-14,697	22,360	22,724	-364	87,081	72,020	15,061	166,445	636,872

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/05/2023	7,517	12,322	-4,805	195	1,371	-1,176	12,507	6,526	5,981	20,219	50,720

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/05/2023	453	64	389	26,579	18,342	8,237	22,108	30,734	-8,626	49,140	168,336