

## Index Futures Focus

| SET50<br>Index Future | Contact<br>Month | Settle Price |           |             | Open Interest |         |           |         |           |         |           |         |           |
|-----------------------|------------------|--------------|-----------|-------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                       |                  | 06-Sep-23    | 05-Sep-23 | Change      | 06-Sep-23     | (+/-)   | 05-Sep-23 | (+/-)   | 04-Sep-23 | (+/-)   | 01-Sep-23 | (+/-)   | 31-Aug-23 |
| S50U23                | Sep 2023         | 944.00       | 943.90    | 0.10 0.01 % | 544,639       | 6.66 %  | 510,608   | -2.56 % | 524,019   | 4.48 %  | 501,555   | -5.51 % | 530,816   |
| S50V23                | Oct 2023         | 948.40       | 945.60    | 2.80 0.30 % | 58            | -1.69 % | 59        | 1.72 %  | 58        | 0.00 %  | 58        | 0.00 %  | 58        |
| S50X23                | Nov 2023         | 948.40       | 943.20    | 5.20 0.55 % | 55            | 12.24 % | 49        | 0.00 %  | 49        | 13.95 % | 43        | 0.00 %  | 0         |
| S50Z23                | Dec 2023         | 946.70       | 946.50    | 0.20 0.02 % | 98,568        | 3.42 %  | 95,308    | 0.20 %  | 95,116    | 5.92 %  | 89,798    | -1.84 % | 91,478    |
| S50H24                | Mar 2024         | 944.40       | 943.80    | 0.60 0.06 % | 18,933        | 5.91 %  | 17,877    | 2.40 %  | 17,458    | 10.15 % | 15,849    | 1.31 %  | 15,644    |
| S50M24                | Jun 2024         | 942.70       | 941.90    | 0.80 0.08 % | 13,368        | 3.06 %  | 12,971    | 4.76 %  | 12,382    | 10.83 % | 11,172    | 0.16 %  | 11,154    |

## Block Trade Focus

### Most Active Volume(Contact)

| Single<br>Stock Futures | Contact<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |          |           |          |           |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
|                         |                  |                        | 06-Sep-23    | 05-Sep-23 | Change        | 06-Sep-23     | (+/-)    | 05-Sep-23 | (+/-)    | 04-Sep-23 | (+/-)    | 01-Sep-23 | (+/-)    | 31-Aug-23 |
| SIRIZ23                 | Dec 2023         | 26,004                 | 1.95         | 1.95      | 0.00 0.00 %   | 31,284        | 3.32 %   | 30,280    | 168.44 % | 11,280    | -11.72 % | 12,777    | 13.21 %  | 11,286    |
| BANPUZ23                | Dec 2023         | 12,462                 | 8.18         | 7.90      | 0.28 3.54 %   | 78,943        | 12.74 %  | 70,020    | 2.79 %   | 68,122    | 3.32 %   | 65,932    | 3.94 %   | 63,434    |
| BANPUU23                | Sep 2023         | 11,505                 | 8.14         | 7.89      | 0.25 3.17 %   | 50,472        | 1.55 %   | 49,704    | 12.39 %  | 44,223    | -2.18 %  | 45,210    | -10.64 % | 50,591    |
| GUNKULZ23               | Dec 2023         | 8,021                  | 3.67         | 3.60      | 0.07 1.94 %   | 27,465        | 41.11 %  | 19,463    | -2.50 %  | 19,963    | 0.07 %   | 19,950    | -0.03 %  | 19,955    |
| KTBZ23                  | Dec 2023         | 3,964                  | 19.50        | 19.15     | 0.35 1.83 %   | 26,900        | 0.49 %   | 26,769    | 0.98 %   | 26,510    | 10.45 %  | 24,001    | -1.22 %  | 24,298    |
| KTBH24                  | Mar 2024         | 3,856                  | 19.37        | 18.94     | 0.43 2.27 %   | 9,308         | 1.70 %   | 9,152     | 0.19 %   | 9,135     | 1.11 %   | 9,035     | 1.12 %   | 8,935     |
| TTBZ23                  | Dec 2023         | 3,606                  | 1.71         | 1.68      | 0.03 1.79 %   | 11,889        | -17.52 % | 14,414    | 5.71 %   | 13,636    | 34.64 %  | 10,128    | 5.70 %   | 9,582     |
| AWCZ23                  | Dec 2023         | 3,602                  | 4.16         | 4.13      | 0.03 0.73 %   | 13,194        | 13.82 %  | 11,592    | -3.62 %  | 12,028    | 4.62 %   | 11,497    | 14.77 %  | 10,017    |
| CKPZ23                  | Dec 2023         | 3,500                  | 3.68         | 3.74      | -0.06 -1.60 % | 12,091        | -22.45 % | 15,591    | 24.82 %  | 12,491    | 0.00 %   | 12,491    | 8.70 %   | 11,491    |
| SCGPZ23                 | Dec 2023         | 2,667                  | 38.60        | 40.75     | -2.15 -5.28 % | 3,345         | -5.16 %  | 3,527     | 29.34 %  | 2,727     | 0.78 %   | 2,706     | 18.68 %  | 2,280     |

### Most Active OI(Contact)

| Single<br>Stock Futures | Contact<br>Month | * Open Interest |         |           |         |           |         | Volume    |          | Settle Price |            |           |           |               |
|-------------------------|------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|----------|--------------|------------|-----------|-----------|---------------|
|                         |                  | 06-Sep-23       | (+/-)   | 05-Sep-23 | (+/-)   | 04-Sep-23 | (+/-)   | 01-Sep-23 | (+/-)    | 31-Aug-23    | (Contract) | 06-Sep-23 | 05-Sep-23 | Change        |
| BLANDU23                | Sep 2023         | 140,964         | 0.00 %  | 140,964   | 0.00 %  | 140,966   | 0.01 %  | 140,949   | -0.35 %  | 141,449      | 0          | 0.79      | 0.82      | -0.03 -3.66 % |
| GUNKULU23               | Sep 2023         | 123,607         | 0.39 %  | 123,123   | 0.01 %  | 123,109   | 1.18 %  | 121,675   | -0.42 %  | 122,185      | 591        | 3.65      | 3.65      | 0.00 0.00 %   |
| JASZ23                  | Dec 2023         | 92,885          | 1.11 %  | 91,863    | 0.03 %  | 91,839    | 0.16 %  | 91,688    | 0.00 %   | 91,688       | 1,022      | 2.04      | 2.06      | -0.02 -0.97 % |
| BANPUZ23                | Dec 2023         | 78,943          | 12.74 % | 70,020    | 2.79 %  | 68,122    | 3.32 %  | 65,932    | 3.94 %   | 63,434       | 12,462     | 8.18      | 7.90      | 0.28 3.54 %   |
| KTCU23                  | Sep 2023         | 55,547          | 0.00 %  | 55,546    | 0.04 %  | 55,526    | -0.08 % | 55,568    | 0.01 %   | 55,565       | 2          | 46.59     | 47.10     | -0.51 -1.08 % |
| BANPUU23                | Sep 2023         | 50,472          | 1.55 %  | 49,704    | 12.39 % | 44,223    | -2.18 % | 45,210    | -10.64 % | 50,591       | 11,505     | 8.14      | 7.89      | 0.25 3.17 %   |
| JASU23                  | Sep 2023         | 47,662          | 0.03 %  | 47,647    | -0.12 % | 47,703    | -0.05 % | 47,726    | -0.22 %  | 47,832       | 22         | 2.03      | 2.06      | -0.03 -1.46 % |
| BLANDH24                | Mar 2024         | 45,182          | 0.00 %  | 45,182    | 0.00 %  | 45,182    | 0.00 %  | 45,182    | 0.00 %   | 45,182       | 0          | 0.80      | 0.83      | -0.03 -3.61 % |
| BCPGU23                 | Sep 2023         | 42,118          | -2.33 % | 43,123    | -0.43 % | 43,310    | -0.36 % | 43,466    | -0.22 %  | 43,562       | 405        | 10.02     | 9.97      | 0.05 0.50 %   |
| RSM24                   | Jun 2024         | 41,390          | 0.00 %  | 41,390    | 0.00 %  | 41,390    | 0.24 %  | 41,290    | 0.00 %   | 41,290       | 0          | 14.55     | 15.04     | -0.49 -3.26 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| BANPU | 8.40   | 0.30   | 3.70 |
| CHG   | 3.28   | 0.10   | 3.14 |
| PTTEP | 166.00 | 5.00   | 3.11 |
| TTB   | 1.73   | 0.05   | 2.98 |
| SPRC  | 9.30   | 0.25   | 2.76 |
| KTB   | 19.50  | 0.50   | 2.63 |
| TPIPL | 1.56   | 0.04   | 2.63 |
| STEC  | 11.90  | 0.30   | 2.59 |
| CRC   | 41.00  | 0.75   | 1.86 |
| BDMS  | 27.50  | 0.50   | 1.85 |

### Top Losser (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| SCGP  | 38.75 | -1.75  | -4.32 |
| SAWAD | 48.25 | -1.75  | -3.50 |
| HANA  | 59.75 | -2.00  | -3.24 |
| KCE   | 49.25 | -1.50  | -2.96 |
| MEGA  | 42.00 | -1.25  | -2.89 |
| RS    | 14.30 | -0.40  | -2.72 |
| GPSC  | 51.25 | -1.25  | -2.38 |
| BGRIM | 32.50 | -0.75  | -2.26 |
| VGI   | 2.68  | -0.06  | -2.19 |
| CKP   | 3.68  | -0.08  | -2.13 |

## 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      |
| 09/06/2023 | 93,203           | 99,295 | -6,092 | 28,161             | 28,066 | 95  | 108,732        | 102,735 | 5,997 | 230,096 | 675,621 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 09/06/2023 | 13,122           | 17,233 | -4,111 | 160                | 1,212 | -1,052 | 15,188         | 10,025 | 5,163 | 28,470 | 60,689 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |        | Local Investor |        |         | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|--------|---------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net    | Long           | Short  | Net     | Volume | OI      |
| 09/06/2023 | 611              | 563   | 48  | 17,580             | 5,310 | 12,270 | 14,052         | 26,370 | -12,318 | 32,243 | 166,878 |