

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Sep-23	06-Sep-23	Change	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(+/-)	04-Sep-23	(+/-)	01-Sep-23
S50U23	Sep 2023	944.80	944.00	0.80 0.08 %	557,135	2.29 %	544,639	6.66 %	510,608	-2.56 %	524,019	4.48 %	501,555
S50V23	Oct 2023	944.50	948.40	-3.90 -0.41 %	57	-1.72 %	58	-1.69 %	59	1.72 %	58	0.00 %	58
S50X23	Nov 2023	951.40	948.40	3.00 0.32 %	56	1.82 %	55	12.24 %	49	0.00 %	49	13.95 %	43
S50Z23	Dec 2023	947.00	946.70	0.30 0.03 %	103,107	4.60 %	98,568	3.42 %	95,308	0.20 %	95,116	5.92 %	89,798
S50H24	Mar 2024	945.10	944.40	0.70 0.07 %	18,780	-0.81 %	18,933	5.91 %	17,877	2.40 %	17,458	10.15 %	15,849
S50M24	Jun 2024	943.30	942.70	0.60 0.06 %	13,444	0.57 %	13,368	3.06 %	12,971	4.76 %	12,382	10.83 %	11,172

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Sep-23	06-Sep-23	Change	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(+/-)	04-Sep-23	(+/-)	01-Sep-23
SIRIZ23	Dec 2023	40,029	1.98	1.95	0.03 1.54 %	31,296	0.04 %	31,284	3.32 %	30,280	##### %	11,280	-11.72 %	12,777
TTBZ23	Dec 2023	15,540	1.70	1.71	-0.01 -0.58 %	26,389	121.96 %	11,889	-17.52 %	14,414	5.71 %	13,636	34.64 %	10,128
WHAZ23	Dec 2023	12,493	5.20	5.11	0.09 1.76 %	20,030	81.79 %	11,018	-4.33 %	11,517	-0.21 %	11,541	9.98 %	10,494
BANPUU23	Sep 2023	9,887	8.17	8.14	0.03 0.37 %	41,755	-17.27 %	50,472	1.55 %	49,704	12.39 %	44,223	-2.18 %	45,210
KTBZ23	Dec 2023	5,341	19.33	19.50	-0.17 -0.87 %	28,005	4.11 %	26,900	0.49 %	26,769	0.98 %	26,510	10.45 %	24,001
AAVH24	Mar 2024	4,023	2.81	2.85	-0.04 -1.40 %	5,117	0.45 %	5,094	0.00 %	5,094	0.00 %	5,094	0.00 %	5,094
AAVZ23	Dec 2023	3,513	2.81	2.88	-0.07 -2.43 %	22,245	9.95 %	20,232	0.00 %	20,232	-4.70 %	21,229	-0.33 %	21,299
AWCU23	Sep 2023	3,070	4.18	4.15	0.03 0.72 %	18,832	2.70 %	18,337	10.54 %	16,589	-7.33 %	17,902	4.11 %	17,195
TRUEZ23	Dec 2023	3,000	6.85	6.74	0.11 1.63 %	20,943	16.72 %	17,943	0.00 %	17,943	-2.71 %	18,442	0.02 %	18,438
AWCM24	Jun 2024	2,500	4.23	4.20	0.03 0.71 %	4,049	58.85 %	2,549	64.56 %	1,549	0.06 %	1,548	0.00 %	1,548

### Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(+/-)	04-Sep-23	(+/-)	01-Sep-23	(Contract)	07-Sep-23	06-Sep-23	Change
BLANDU23	Sep 2023	140,989	0.02 %	140,964	0.00 %	140,964	0.00 %	140,966	0.01 %	140,949	36	0.82	0.79	0.03 3.80 %
GUNKULU23	Sep 2023	123,563	-0.04 %	123,607	0.39 %	123,123	0.01 %	123,109	1.18 %	121,675	14	3.62	3.65	-0.03 -0.82 %
JASZ23	Dec 2023	92,916	0.03 %	92,885	1.11 %	91,863	0.03 %	91,839	0.16 %	91,688	31	2.01	2.04	-0.03 -1.47 %
BANPUZ23	Dec 2023	77,539	-1.78 %	78,943	12.74 %	70,020	2.79 %	68,122	3.32 %	65,932	555	8.17	8.18	-0.01 -0.12 %
KTCU23	Sep 2023	55,547	0.00 %	55,547	0.00 %	55,546	0.04 %	55,526	-0.08 %	55,568	0	46.49	46.59	-0.10 -0.21 %
JASU23	Sep 2023	47,652	-0.02 %	47,662	0.03 %	47,647	-0.12 %	47,703	-0.05 %	47,726	20	2.03	2.03	0.00 0.00 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	0	0.83	0.80	0.03 3.75 %
BANPUU23	Sep 2023	41,755	-17.27 %	50,472	1.55 %	49,704	12.39 %	44,223	-2.18 %	45,210	9,887	8.17	8.14	0.03 0.37 %
BCPGU23	Sep 2023	41,563	-1.32 %	42,118	-2.33 %	43,123	-0.43 %	43,310	-0.36 %	43,466	450	10.19	10.02	0.17 1.70 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0.24 %	41,290	0	14.57	14.55	0.02 0.14 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	16.90	0.80	4.97
AMATA	26.75	1.25	4.90
WHA	5.30	0.20	3.92
STGT	7.55	0.25	3.42
BCPG	10.20	0.25	2.51
BGRIM	33.25	0.75	2.31
BJC	34.00	0.75	2.26
CENTEL	47.50	1.00	2.15
THCOM	15.00	0.30	2.04
ICHI	16.50	0.30	1.85

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.78	-0.08	-2.80
SAWAD	47.00	-1.25	-2.59
CKP	3.62	-0.06	-1.63
EA	60.75	-1.00	-1.62
TOP	48.50	-0.75	-1.52
VGI	2.64	-0.04	-1.49
KTB	19.30	-0.20	-1.03
TISCO	99.50	-1.00	-1.00
DELTA	107.00	-1.00	-0.93
CBG	81.75	-0.75	-0.91

### 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
09/07/2023	99,467	98,930	537	37,137	37,937	-800	117,774	117,511	263	254,378	692,579

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2023	15,689	19,908	-4,219	860	950	-90	15,029	10,720	4,309	31,578	66,947

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2023	24	391	-367	16,379	13,171	3,208	22,062	24,903	-2,841	38,465	176,366