

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-Sep-23	07-Sep-23	Change	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(+/-)	04-Sep-23
S50U23	Sep 2023	940.20	944.80	-4.60 -0.49 %	534,375	-4.09 %	557,135	2.29 %	544,639	6.66 %	510,608	-2.56 %	524,019
S50V23	Oct 2023	945.90	944.50	1.40 0.15 %	60	5.26 %	57	-1.72 %	58	-1.69 %	59	1.72 %	58
S50X23	Nov 2023	939.50	951.40	-11.90 -1.25 %	56	0.00 %	56	1.82 %	55	12.24 %	49	0.00 %	49
S50Z23	Dec 2023	943.00	947.00	-4.00 -0.42 %	103,834	0.71 %	103,107	4.60 %	98,568	3.42 %	95,308	0.20 %	95,116
S50H24	Mar 2024	941.20	945.10	-3.90 -0.41 %	19,076	1.58 %	18,780	-0.81 %	18,933	5.91 %	17,877	2.40 %	17,458
S50M24	Jun 2024	939.40	943.30	-3.90 -0.41 %	14,014	4.24 %	13,444	0.57 %	13,368	3.06 %	12,971	4.76 %	12,382

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Sep-23	07-Sep-23	Change	08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(+/-)	04-Sep-23
BANPUZ23	Dec 2023	20,989	8.07	8.17	-0.10 -1.22 %	84,478	8.95 %	77,539	-1.78 %	78,943	12.74 %	70,020	2.79 %	68,122
TTBZ23	Dec 2023	4,003	1.70	1.70	0.00 0.00 %	26,389	0.00 %	26,389	121.96 %	11,889	-17.52 %	14,414	5.71 %	13,636
BDMSM24	Jun 2024	3,600	27.27	27.52	-0.25 -0.91 %	8,300	76.60 %	4,700	0.00 %	4,700	2.17 %	4,600	2.22 %	4,500
TRUEZ23	Dec 2023	3,015	7.02	6.85	0.17 2.48 %	22,457	7.23 %	20,943	16.72 %	17,943	0.00 %	17,943	-2.71 %	18,442
CPFZ23	Dec 2023	2,205	21.21	21.21	0.00 0.00 %	8,393	-2.32 %	8,592	1.23 %	8,488	1.22 %	8,386	6.30 %	7,889
SUPERZ23	Dec 2023	2,110	0.55	0.53	0.02 3.77 %	14,693	8.17 %	13,583	0.13 %	13,565	0.02 %	13,562	0.00 %	13,562
TRUEU23	Sep 2023	2,031	7.00	6.81	0.19 2.79 %	16,931	-10.57 %	18,932	-0.14 %	18,959	0.01 %	18,957	0.04 %	18,950
BANPUU23	Sep 2023	1,752	8.02	8.17	-0.15 -1.84 %	39,947	-4.33 %	41,755	-17.27 %	50,472	1.55 %	49,704	12.39 %	44,223
BAZ23	Dec 2023	1,703	16.50	16.90	-0.40 -2.37 %	11,160	18.00 %	9,458	0.00 %	9,458	11.82 %	8,458	0.00 %	8,458
AWCU23	Sep 2023	1,614	4.16	4.18	-0.02 -0.48 %	17,795	-5.51 %	18,832	2.70 %	18,337	10.54 %	16,589	-7.33 %	17,902

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		08-Sep-23	(+/-)	07-Sep-23	(+/-)	06-Sep-23	(+/-)	05-Sep-23	(+/-)	04-Sep-23	(Contract)	08-Sep-23	07-Sep-23	Change
BLANDU23	Sep 2023	140,979	-0.01 %	140,989	0.02 %	140,964	0.00 %	140,964	0.00 %	140,966	20	0.81	0.82	-0.01 -1.22 %
GUNKULU23	Sep 2023	123,569	0.00 %	123,563	-0.04 %	123,607	0.39 %	123,123	0.01 %	123,109	25	3.59	3.62	-0.03 -0.83 %
JASZ23	Dec 2023	92,911	-0.01 %	92,916	0.03 %	92,885	1.11 %	91,863	0.03 %	91,839	29	2.00	2.01	-0.01 -0.50 %
BANPUZ23	Dec 2023	84,478	8.95 %	77,539	-1.78 %	78,943	12.74 %	70,020	2.79 %	68,122	20,989	8.07	8.17	-0.10 -1.22 %
KTCU23	Sep 2023	55,547	0.00 %	55,547	0.00 %	55,547	0.00 %	55,546	0.04 %	55,526	53	47.58	46.49	1.09 2.34 %
JASU23	Sep 2023	47,637	-0.03 %	47,652	-0.02 %	47,662	0.03 %	47,647	-0.12 %	47,703	20	2.00	2.03	-0.03 -1.48 %
BLANDH24	Mar 2024	45,187	0.01 %	45,182	0.00 %	45,182	0.00 %	45,182	0.00 %	45,182	5	0.82	0.83	-0.01 -1.20 %
RSM24	Jun 2024	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0.00 %	41,390	0	14.74	14.57	0.17 1.17 %
BCPGU23	Sep 2023	41,314	-0.60 %	41,563	-1.32 %	42,118	-2.33 %	43,123	-0.43 %	43,310	0	9.99	10.19	-0.20 -1.96 %
BANPUU23	Sep 2023	39,947	-4.33 %	41,755	-17.27 %	50,472	1.55 %	49,704	12.39 %	44,223	1,752	8.02	8.17	-0.15 -1.84 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.52	0.03	6.12
TRUE	7.05	0.25	3.68
MTC	40.50	1.25	3.18
KTC	47.50	1.00	2.15
SAWAD	47.75	0.75	1.60
PSL	9.65	0.15	1.58
COM7	32.75	0.50	1.55
THCOM	15.20	0.20	1.33
SCGP	39.25	0.50	1.29
CBG	82.75	1.00	1.22

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BPP	14.60	-0.60	-3.95
BA	16.30	-0.50	-2.98
AMATA	26.00	-0.75	-2.80
STGT	7.35	-0.20	-2.65
BANPU	8.25	-0.20	-2.37
BJC	33.25	-0.75	-2.21
CENTEL	46.50	-1.00	-2.11
PLANB	9.35	-0.20	-2.09
BCPG	10.00	-0.20	-1.96
STA	16.60	-0.30	-1.78

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
09/08/2023	58,567	77,638	-19,071	26,004	24,636	1,368	84,034	66,331	17,703	168,605	671,415

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2023	15,074	12,031	3,043	1,004	608	396	10,051	13,490	-3,439	26,129	64,014

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2023	79	224	-145	12,310	12,569	-259	19,053	18,649	404	31,442	167,545