

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-Aug-23	02-Aug-23	Change	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23
S50Q23	Aug 2023	946.50	959.80	-13.30 -1.39 %	60	15.38 %	52	10.64 %	47	0.00 %	47	20.51 %	39
S50U23	Sep 2023	942.90	958.70	-15.80 -1.65 %	529,033	3.06 %	513,313	-7.92 %	557,454	2.41 %	544,338	11.91 %	486,422
S50V23	Oct 2023	946.60	960.70	-14.10 -1.47 %	12	##### %	6	20.00 %	5	##### %	2	0.00 %	0
S50Z23	Dec 2023	944.10	959.50	-15.40 -1.61 %	81,727	6.91 %	76,444	-0.38 %	76,735	-3.50 %	79,520	11.16 %	71,537
S50H24	Mar 2024	939.90	954.80	-14.90 -1.56 %	15,270	-0.25 %	15,308	-0.75 %	15,424	1.27 %	15,231	6.47 %	14,306
S50M24	Jun 2024	937.80	952.80	-15.00 -1.57 %	7,610	15.36 %	6,597	9.86 %	6,005	-15.16 %	7,078	20.56 %	5,871

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Aug-23	02-Aug-23	Change	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23
SIRIU23	Sep 2023	49,751	1.80	1.95	-0.15 -7.69 %	50,592	2.84 %	49,196	15.20 %	42,704	-4.71 %	44,813	5.87 %	42,327
TRUEU23	Sep 2023	17,659	6.99	7.16	-0.17 -2.37 %	28,938	9.91 %	26,330	10.32 %	23,868	6.68 %	22,374	45.82 %	15,344
SIRIZ23	Dec 2023	14,536	1.84	1.95	-0.11 -5.64 %	31,186	54.65 %	20,166	11.01 %	18,166	-2.68 %	18,666	5.66 %	17,666
TTBU23	Sep 2023	6,452	1.65	1.68	-0.03 -1.79 %	14,593	-19.61 %	18,153	-4.62 %	19,032	0.49 %	18,940	-0.09 %	18,958
GUNKULU23	Sep 2023	5,252	3.39	3.47	-0.08 -2.31 %	115,102	1.93 %	112,922	0.47 %	112,390	1.35 %	110,888	0.91 %	109,884
BTSU23	Sep 2023	4,024	7.61	7.80	-0.19 -2.44 %	6,958	-13.57 %	8,050	-0.54 %	8,094	0.28 %	8,071	32.72 %	6,081
IRPCU23	Sep 2023	3,226	2.42	2.48	-0.06 -2.42 %	12,890	-5.52 %	13,643	-10.71 %	15,280	3.64 %	14,743	10.12 %	13,388
TUM24	Jun 2024	3,000	12.93	13.07	-0.14 -1.07 %	18,200	19.74 %	15,200	24.59 %	12,200	1.67 %	12,000	0.00 %	12,000
KBANKU23	Sep 2023	2,795	123.80	125.90	-2.10 -1.67 %	8,803	-10.35 %	9,819	11.55 %	8,802	3.23 %	8,527	23.83 %	6,886
BANPUU23	Sep 2023	2,637	8.94	9.09	-0.15 -1.65 %	59,232	-10.27 %	66,011	5.64 %	62,484	3.62 %	60,300	-5.75 %	63,976

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(Contract)	03-Aug-23	02-Aug-23	Change
BLANDU23	Sep 2023	162,976	-0.02 %	163,002	0.02 %	162,975	0.00 %	162,975	0.31 %	162,464	6	0.82	0.82	0.00 0.00 %
GUNKULU23	Sep 2023	115,102	1.93 %	112,922	0.47 %	112,390	1.35 %	110,888	0.91 %	109,884	5,252	3.39	3.47	-0.08 -2.31 %
JASZ23	Dec 2023	83,817	0.00 %	83,817	0.00 %	83,817	0.00 %	83,818	0.00 %	83,818	10	1.55	1.58	-0.03 -1.90 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,115	0.08 %	60,065	0	0.83	0.83	0.00 0.00 %
BANPUU23	Sep 2023	59,232	-10.27 %	66,011	5.64 %	62,484	3.62 %	60,300	-5.75 %	63,976	2,637	8.94	9.09	-0.15 -1.65 %
JASU23	Sep 2023	58,287	-1.01 %	58,881	-0.10 %	58,942	0.03 %	58,925	-0.90 %	59,462	507	1.54	1.57	-0.03 -1.91 %
KTCU23	Sep 2023	55,575	-0.07 %	55,613	0.03 %	55,595	-0.01 %	55,601	-0.11 %	55,664	50	45.80	45.98	-0.18 -0.39 %
AAVU23	Sep 2023	52,792	0.83 %	52,355	-0.12 %	52,420	-1.09 %	52,997	0.07 %	52,958	605	2.56	2.66	-0.10 -3.76 %
SIRIU23	Sep 2023	50,592	2.84 %	49,196	15.20 %	42,704	-4.71 %	44,813	5.87 %	42,327	49,751	1.80	1.95	-0.15 -7.69 %
BCPGU23	Sep 2023	41,700	0.00 %	41,698	0.32 %	41,567	0.27 %	41,455	0.01 %	41,452	10	9.46	9.61	-0.15 -1.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	218.00	5.00	2.35
BCH	18.10	0.30	1.69
ERW	4.68	0.06	1.30
BPP	14.50	0.10	0.69
AMATA	23.10	0.10	0.43

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.85	-0.13	-6.57
KEX	9.00	-0.50	-5.26
THCOM	11.70	-0.60	-4.88
PSL	8.90	-0.45	-4.81
PLANB	8.40	-0.35	-4.00
TRUE	6.90	-0.25	-3.50
SPRC	8.90	-0.30	-3.26
IRPC	2.40	-0.08	-3.23
BTS	7.75	-0.25	-3.12
GPSC	55.25	-1.75	-3.07

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
08/03/2023	98,765	129,544	-30,779	56,402	43,715	12,687	155,107	137,015	18,092	310,274	633,712

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2023	22,569	30,351	-7,782	1,472	1,036	436	23,246	15,900	7,346	47,287	70,643

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2023	1,165	203	962	18,436	18,435	1	34,646	35,609	-963	54,247	112,637