

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Aug-23	04-Aug-23	Change	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23
S50Q23	Aug 2023	951.00	948.00	3.00 0.32 %	45	7.14 %	42	-30.00 %	60	15.38 %	52	10.64 %	47
S50U23	Sep 2023	951.60	944.80	6.80 0.72 %	508,475	-1.27 %	515,019	-2.65 %	529,033	3.06 %	513,313	-7.92 %	557,454
S50V23	Oct 2023	950.10	949.80	0.30 0.03 %	11	0.00 %	11	-8.33 %	12	##### %	6	20.00 %	5
S50Z23	Dec 2023	953.10	945.90	7.20 0.76 %	80,567	0.19 %	80,411	-1.61 %	81,727	6.91 %	76,444	-0.38 %	76,735
S50H24	Mar 2024	948.60	941.50	7.10 0.75 %	15,106	5.80 %	14,278	-6.50 %	15,270	-0.25 %	15,308	-0.75 %	15,424
S50M24	Jun 2024	946.10	939.30	6.80 0.72 %	7,952	6.11 %	7,494	-1.52 %	7,610	15.36 %	6,597	9.86 %	6,005

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Aug-23	04-Aug-23	Change	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23
SIRIU23	Sep 2023	16,821	1.80	1.78	0.02 1.12 %	38,445	42.09 %	27,056	-46.52 %	50,592	2.84 %	49,196	15.20 %	42,704
RSM24	Jun 2024	8,400	14.88	14.78	0.10 0.68 %	37,190	29.18 %	28,790	2.13 %	28,190	0.36 %	28,090	0.36 %	27,990
RSH24X	Mar 2024	7,273	14.81	14.71	0.10 0.68 %	24,353	-23.00 %	31,626	0.00 %	31,625	0.00 %	31,625	0.00 %	31,625
STECU23	Sep 2023	6,899	11.23	10.78	0.45 4.17 %	12,037	21.02 %	9,946	-8.16 %	10,830	5.70 %	10,246	26.01 %	8,131
TRUEU23	Sep 2023	4,084	6.90	6.85	0.05 0.73 %	26,987	3.91 %	25,972	-10.25 %	28,938	9.91 %	26,330	10.32 %	23,868
KTCZ23	Dec 2023	4,000	46.39	45.69	0.70 1.53 %	6,151	185.96 %	2,151	0.00 %	2,151	0.00 %	2,151	0.00 %	2,151
STECZ23	Dec 2023	3,628	10.67	10.42	0.25 2.40 %	4,556	-39.47 %	7,527	4.04 %	7,235	5.36 %	6,867	0.13 %	6,858
SIRIH24	Mar 2024	3,000	1.75	1.79	-0.04 -2.23 %	31,702	10.45 %	28,702	##### %	2,201	85.11 %	1,189	##### %	189
TUU23	Sep 2023	2,938	13.52	13.40	0.12 0.90 %	13,045	14.65 %	11,378	0.90 %	11,276	-6.10 %	12,009	4.68 %	11,472
THCOMM24	Jun 2024	2,600	12.71	11.87	0.84 7.08 %	2,300	155.56 %	900	-35.71 %	1,400	40.00 %	1,000	0.00 %	1,000

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(+/-)		31-Jul-23	07-Aug-23	04-Aug-23	Change
BLANDU23	Sep 2023	163,483	0.30 %	162,987	0.01 %	162,976	-0.02 %	163,002	0.02 %	162,975	533	0.83	0.82	0.01 1.22 %
GUNKULU23	Sep 2023	125,083	0.79 %	124,099	7.82 %	115,102	1.93 %	112,922	0.47 %	112,390	2,040	3.41	3.36	0.05 1.49 %
JASZ23	Dec 2023	83,807	0.00 %	83,807	-0.01 %	83,817	0.00 %	83,817	0.00 %	83,817	3	1.62	1.55	0.07 4.52 %
BANPUU23	Sep 2023	71,343	0.72 %	70,832	19.58 %	59,232	-10.27 %	66,011	5.64 %	62,484	849	9.04	9.01	0.03 0.33 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0	0.84	0.83	0.01 1.20 %
JASU23	Sep 2023	58,312	0.02 %	58,301	0.02 %	58,287	-1.01 %	58,881	-0.10 %	58,942	64	1.65	1.54	0.11 7.14 %
KTCU23	Sep 2023	55,550	-0.03 %	55,567	-0.01 %	55,575	-0.07 %	55,613	0.03 %	55,595	23	46.43	45.73	0.70 1.53 %
AAVU23	Sep 2023	53,222	0.88 %	52,758	-0.06 %	52,792	0.83 %	52,355	-0.12 %	52,420	1,088	2.74	2.68	0.06 2.24 %
BCPGU23	Sep 2023	42,702	2.40 %	41,702	0.00 %	41,700	0.00 %	41,698	0.32 %	41,567	1,001	9.51	9.46	0.05 0.53 %
BANPUZ23	Dec 2023	40,454	0.32 %	40,325	0.98 %	39,932	-2.12 %	40,795	-21.88 %	52,220	184	9.07	9.12	-0.05 -0.55 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	4.18	0.36	9.42
THCOM	12.80	0.80	6.67
STEC	11.20	0.50	4.67
BBL	172.50	4.50	2.68
GFPT	12.10	0.30	2.54
TU	13.60	0.30	2.26
KTC	46.50	0.75	1.64
GULF	49.25	0.75	1.55
AAV	2.74	0.04	1.48
GPSC	55.00	0.75	1.38

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	14.20	-0.60	-4.05
KEX	8.70	-0.25	-2.79
BLAND	0.80	-0.02	-2.44
BJC	33.00	-0.75	-2.22
ORI	10.10	-0.20	-1.94
BEAUTY	0.51	-0.01	-1.92
COM7	26.75	-0.50	-1.83
S	1.20	-0.02	-1.64
TPIPL	1.44	-0.02	-1.37
CRC	39.00	-0.50	-1.27

### 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
08/07/2023	97,510	109,937	-12,427	43,694	43,472	222	159,860	147,655	12,205	301,064	612,156

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2023	30,035	25,429	4,606	1,369	1,464	-95	17,877	22,388	-4,511	49,281	72,169

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2023	1,001	1,330	-329	17,937	12,762	5,175	31,395	36,241	-4,846	50,333	109,313