

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-Aug-23	07-Aug-23	Change	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23
S50Q23	Aug 2023	941.00	951.00	-10.00 -1.05 %	49	8.89 %	45	7.14 %	42	-30.00 %	60	15.38 %	52
S50U23	Sep 2023	938.10	951.60	-13.50 -1.42 %	520,306	2.33 %	508,475	-1.27 %	515,019	-2.65 %	529,033	3.06 %	513,313
S50V23	Oct 2023	945.70	950.10	-4.40 -0.46 %	11	0.00 %	11	0.00 %	11	-8.33 %	12	##### %	6
S50Z23	Dec 2023	939.80	953.10	-13.30 -1.40 %	84,535	4.93 %	80,567	0.19 %	80,411	-1.61 %	81,727	6.91 %	76,444
S50H24	Mar 2024	935.80	948.60	-12.80 -1.35 %	15,292	1.23 %	15,106	5.80 %	14,278	-6.50 %	15,270	-0.25 %	15,308
S50M24	Jun 2024	933.70	946.10	-12.40 -1.31 %	9,547	20.06 %	7,952	6.11 %	7,494	-1.52 %	7,610	15.36 %	6,597

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Aug-23	07-Aug-23	Change	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23
TTBU23	Sep 2023	18,236	1.66	1.67	-0.01 -0.60 %	26,270	114.89 %	12,225	-6.74 %	13,108	-10.18 %	14,593	-19.61 %	18,153
TRUEU23	Sep 2023	13,524	6.62	6.90	-0.28 -4.06 %	26,937	-0.19 %	26,987	3.91 %	25,972	-10.25 %	28,938	9.91 %	26,330
BANPUU23	Sep 2023	12,494	9.01	9.04	-0.03 -0.33 %	59,269	-16.92 %	71,343	0.72 %	70,832	19.58 %	59,232	-10.27 %	66,011
RSU23X	Sep 2023	7,001	14.64	14.65	-0.01 -0.07 %	23,699	0.00 %	23,698	-0.42 %	23,797	0.01 %	23,794	0.00 %	23,794
RSH24X	Mar 2024	7,000	14.79	14.81	-0.02 -0.14 %	31,353	28.74 %	24,353	-23.00 %	31,626	0.00 %	31,625	0.00 %	31,625
SIRIU23	Sep 2023	5,456	1.76	1.80	-0.04 -2.22 %	39,263	2.13 %	38,445	42.09 %	27,056	-46.52 %	50,592	2.84 %	49,196
CHGU23	Sep 2023	3,728	2.78	2.76	0.02 0.72 %	12,542	25.84 %	9,967	0.04 %	9,963	5.43 %	9,450	-5.05 %	9,953
WHAU23	Sep 2023	3,143	4.87	4.90	-0.03 -0.61 %	12,350	13.35 %	10,895	9.70 %	9,932	-8.82 %	10,893	4.82 %	10,392
PTTU23	Sep 2023	3,104	33.97	33.96	0.01 0.03 %	9,972	-25.40 %	13,367	0.01 %	13,365	18.30 %	11,298	-1.74 %	11,498
CPALLM24	Jun 2024	3,031	60.00	60.93	-0.93 -1.53 %	6,391	90.21 %	3,360	6.33 %	3,160	##### %	1,120	##### %	60

### Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(Contract)	08-Aug-23	07-Aug-23	Change
BLANDU23	Sep 2023	163,493	0.01 %	163,483	0.30 %	162,987	0.01 %	162,976	-0.02 %	163,002	10	0.81	0.83	-0.02 -2.41 %
GUNKULU23	Sep 2023	124,626	-0.37 %	125,083	0.79 %	124,099	7.82 %	115,102	1.93 %	112,922	592	3.33	3.41	-0.08 -2.35 %
JASZ23	Dec 2023	83,804	0.00 %	83,807	0.00 %	83,807	-0.01 %	83,817	0.00 %	83,817	0	1.65	1.62	0.03 1.85 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0	0.82	0.84	-0.02 -2.38 %
BANPUU23	Sep 2023	59,269	-16.92 %	71,343	0.72 %	70,832	19.58 %	59,232	-10.27 %	66,011	12,494	9.01	9.04	-0.03 -0.33 %
JASU23	Sep 2023	57,777	-0.92 %	58,312	0.02 %	58,301	0.02 %	58,287	-1.01 %	58,881	548	1.64	1.65	-0.01 -0.61 %
KTCU23	Sep 2023	55,608	0.10 %	55,550	-0.03 %	55,567	-0.01 %	55,575	-0.07 %	55,613	62	46.19	46.43	-0.24 -0.52 %
AAVU23	Sep 2023	52,642	-1.09 %	53,222	0.88 %	52,758	-0.06 %	52,792	0.83 %	52,355	15	2.68	2.74	-0.06 -2.19 %
BCPGU23	Sep 2023	42,203	-1.17 %	42,702	2.40 %	41,702	0.00 %	41,700	0.00 %	41,698	301	9.46	9.51	-0.05 -0.53 %
BANPUZ23	Dec 2023	40,956	1.24 %	40,454	0.32 %	40,325	0.98 %	39,932	-2.12 %	40,795	808	9.05	9.07	-0.02 -0.22 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.80	0.60	5.36
BJC	34.00	1.00	3.03
CHG	2.84	0.06	2.16
ICHI	14.50	0.30	2.11
COM7	27.25	0.50	1.87
THCOM	13.00	0.20	1.56
CKP	3.36	0.04	1.20
KKP	55.50	0.50	0.91
BH	227.00	2.00	0.89
ERW	4.68	0.04	0.86

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	7.20	-0.40	-5.26
STEC	10.70	-0.50	-4.46
TRUE	6.65	-0.25	-3.62
HMPRO	13.30	-0.40	-2.92
CRC	38.00	-1.00	-2.56
CPN	66.25	-1.50	-2.21
MTC	34.00	-0.75	-2.16
GULF	48.25	-1.00	-2.03
TOP	51.00	-1.00	-1.92
BAM	10.40	-0.20	-1.89

### 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
08/08/2023	85,096	124,539	-39,443	50,925	43,882	7,043	165,762	133,362	32,400	301,783	629,740

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/08/2023	15,452	13,481	1,971	490	800	-310	10,489	12,150	-1,661	26,431	56,996

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/08/2023	1,809	612	1,197	20,485	8,585	11,900	14,664	27,761	-13,097	36,958	113,683