

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Aug-23	11-Aug-23	Change	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23
S50Q23	Aug 2023	939.00	948.50	-9.50 -1.00 %	45	-2.17 %	46	2.22 %	45	-2.17 %	46	-6.12 %	49
S50U23	Sep 2023	937.20	947.10	-9.90 -1.05 %	512,525	10.94 %	461,973	-5.38 %	488,236	-5.32 %	515,695	-0.89 %	520,306
S50V23	Oct 2023	938.30	947.80	-9.50 -1.00 %	10	0.00 %	10	0.00 %	10	0.00 %	10	-9.09 %	11
S50Z23	Dec 2023	939.10	948.60	-9.50 -1.00 %	87,440	7.31 %	81,481	-1.46 %	82,687	-1.97 %	84,346	-0.22 %	84,535
S50H24	Mar 2024	935.50	944.60	-9.10 -0.96 %	15,291	1.22 %	15,107	-7.18 %	16,275	3.69 %	15,696	2.64 %	15,292
S50M24	Jun 2024	932.80	942.20	-9.40 -1.00 %	8,934	7.72 %	8,294	4.46 %	7,940	-5.23 %	8,378	-12.24 %	9,547

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Aug-23	11-Aug-23	Change	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23
SIRIU23	Sep 2023	52,003	1.76	1.81	-0.05 -2.76 %	44,707	-1.35 %	45,319	-1.34 %	45,934	8.60 %	42,296	7.72 %	39,263
SUPERH24	Mar 2024	10,008	0.51	0.52	-0.01 -1.92 %	20,245	5.24 %	19,237	0.00 %	19,237	0.06 %	19,226	0.04 %	19,219
TRUEU23	Sep 2023	8,005	6.60	6.67	-0.07 -1.05 %	23,509	-14.53 %	27,506	-9.70 %	30,460	35.61 %	22,462	-16.61 %	26,937
GUNKULU23	Sep 2023	6,525	3.36	3.32	0.04 1.20 %	128,126	2.81 %	124,626	0.01 %	124,611	0.00 %	124,610	-0.01 %	124,626
BANPUU23	Sep 2023	5,904	9.03	9.01	0.02 0.22 %	67,111	2.00 %	65,795	5.89 %	62,138	6.17 %	58,528	-1.25 %	59,269
SIRIZ23	Dec 2023	5,621	1.80	1.81	-0.01 -0.55 %	25,219	0.08 %	25,198	11.04 %	22,693	4.62 %	21,690	0.07 %	21,674
RSM24	Jun 2024	4,000	14.85	14.86	-0.01 -0.07 %	41,290	10.73 %	37,290	0.00 %	37,290	0.27 %	37,190	0.00 %	37,190
IRPCU23	Sep 2023	3,443	2.34	2.42	-0.08 -3.31 %	23,299	14.02 %	20,434	2.96 %	19,846	5.47 %	18,816	-4.49 %	19,700
EAU23	Sep 2023	2,980	57.38	58.75	-1.37 -2.33 %	17,603	3.63 %	16,986	3.47 %	16,416	2.61 %	15,998	-4.04 %	16,672
RSH24X	Mar 2024	2,827	14.77	14.78	-0.01 -0.07 %	28,726	-8.38 %	31,353	0.00 %	31,353	0.00 %	31,353	0.00 %	31,353

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price								
		15-Aug-23	(+/-)	11-Aug-23	(+/-)		15-Aug-23	11-Aug-23	Change						
BLANDU23	Sep 2023	162,541	0.00 %	162,541	0.62 %	0	161,541	-1.21 %	163,521	0.02 %	163,493	0.80	0.80	0.00	0.00 %
GUNKULU23	Sep 2023	128,126	2.81 %	124,626	0.01 %	6,525	124,611	0.00 %	124,610	-0.01 %	124,626	3.36	3.32	0.04	1.20 %
JASZ23	Dec 2023	86,357	0.64 %	85,804	1.78 %	564	84,305	0.00 %	84,304	0.60 %	83,804	1.65	1.70	-0.05	-2.94 %
BANPUU23	Sep 2023	67,111	2.00 %	65,795	5.89 %	5,904	62,138	6.17 %	58,528	-1.25 %	59,269	9.03	9.01	0.02	0.22 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	0	60,114	0.00 %	60,114	0.00 %	60,114	0.81	0.81	0.00	0.00 %
JASU23	Sep 2023	58,248	1.00 %	57,669	-0.13 %	656	57,742	-0.03 %	57,761	-0.03 %	57,777	1.66	1.69	-0.03	-1.78 %
KTCU23	Sep 2023	55,657	0.04 %	55,635	0.17 %	23	55,539	-0.12 %	55,608	0.00 %	55,608	46.87	47.24	-0.37	-0.78 %
AAVU23	Sep 2023	52,685	-2.78 %	54,192	0.02 %	551	54,183	-0.91 %	54,680	3.87 %	52,642	2.62	2.69	-0.07	-2.60 %
BANPUZ23	Dec 2023	45,289	1.58 %	44,586	8.88 %	1,612	40,948	1.22 %	40,456	-1.22 %	40,956	9.06	9.12	-0.06	-0.66 %
SIRIU23	Sep 2023	44,707	-1.35 %	45,319	-1.34 %	52,003	45,934	8.60 %	42,296	7.72 %	39,263	1.76	1.81	-0.05	-2.76 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	41.25	2.25	5.77
TOA	26.25	0.75	2.94
SIRI	1.86	0.04	2.20
AMATA	23.40	0.40	1.74
BH	248.00	3.00	1.22
CPALL	62.00	0.50	0.81
THCOM	13.10	0.10	0.77
PTT	36.00	0.25	0.70
RS	14.40	0.10	0.70
BA	16.10	0.10	0.63

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	42.50	-6.00	-12.37
STA	12.90	-1.00	-7.19
IVL	31.50	-1.50	-4.55
KEX	7.55	-0.35	-4.43
STGT	6.50	-0.30	-4.41
GFPT	10.90	-0.50	-4.39
EGCO	130.50	-5.50	-4.04
SCGP	37.50	-1.50	-3.85
PSL	8.60	-0.25	-2.82
PTTEP	161.50	-4.50	-2.71

### 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
15/08/2023	88,971	125,736	-36,765	43,852	39,231	4,621	145,547	113,403	32,144	278,370	624,245

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/08/2023	16,647	18,497	-1,850	1,301	715	586	14,331	13,067	1,264	32,279	65,093

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/08/2023	462	116	346	29,713	17,851	11,862	24,730	36,938	-12,208	54,905	132,284