

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		17-Aug-23	16-Aug-23	Change	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23
S50Q23	Aug 2023	944.10	932.80	11.30 1.21 %	42	0.00 %	42	-6.67 %	45	-2.17 %	46	2.22 %	45
S50U23	Sep 2023	938.00	932.20	5.80 0.62 %	480,289	-2.45 %	492,362	-3.93 %	512,525	10.94 %	461,973	-5.38 %	488,236
S50V23	Oct 2023	938.90	936.60	2.30 0.25 %	13	0.00 %	13	30.00 %	10	0.00 %	10	0.00 %	10
S50Z23	Dec 2023	939.80	934.70	5.10 0.55 %	89,184	-2.04 %	91,045	4.12 %	87,440	7.31 %	81,481	-1.46 %	82,687
S50H24	Mar 2024	936.60	931.50	5.10 0.55 %	15,419	0.52 %	15,339	0.31 %	15,291	1.22 %	15,107	-7.18 %	16,275
S50M24	Jun 2024	933.60	928.50	5.10 0.55 %	9,075	-2.48 %	9,306	4.16 %	8,934	7.72 %	8,294	4.46 %	7,940

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Aug-23	16-Aug-23	Change	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23
TRUEU23	Sep 2023	7,610	6.81	6.62	0.19 2.87 %	27,237	-1.70 %	27,709	17.87 %	23,509	-14.53 %	27,506	-9.70 %	30,460
TTBZ23	Dec 2023	6,549	1.75	1.75	0.00 0.00 %	8,555	-36.83 %	13,543	23.02 %	11,009	15.84 %	9,504	65.81 %	5,732
GUNKULU23	Sep 2023	5,709	3.35	3.31	0.04 1.21 %	128,501	2.56 %	125,298	-2.21 %	128,126	2.81 %	124,626	0.01 %	124,611
SPRCU23	Sep 2023	5,334	8.90	9.19	-0.29 -3.16 %	2,466	-16.72 %	2,961	##### %	168	5.00 %	160	-2.44 %	164
SIRIU23	Sep 2023	4,096	1.77	1.77	0.00 0.00 %	22,246	6.81 %	20,828	-53.41 %	44,707	-1.35 %	45,319	-1.34 %	45,934
CHGZ23	Dec 2023	3,000	3.01	2.97	0.04 1.35 %	2,542	24.49 %	2,042	0.00 %	2,042	-33.64 %	3,077	18.35 %	2,600
TRUEM24	Jun 2024	2,500	6.92	6.73	0.19 2.82 %	4,500	125.00 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000
BANPUU23	Sep 2023	2,273	8.76	8.84	-0.08 -0.90 %	62,686	-6.57 %	67,095	-0.02 %	67,111	2.00 %	65,795	5.89 %	62,138
WHAU23	Sep 2023	2,108	4.88	4.86	0.02 0.41 %	8,933	-14.45 %	10,442	-4.39 %	10,922	-12.24 %	12,446	15.71 %	10,756
SIRIZ23	Dec 2023	2,028	1.78	1.82	-0.04 -2.20 %	27,238	0.07 %	27,220	7.93 %	25,219	0.08 %	25,198	11.04 %	22,693

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23	(Contract)	17-Aug-23	16-Aug-23	Change
BLANDU23	Sep 2023	157,579	-3.06 %	162,548	0.00 %	162,541	0.00 %	162,541	0.62 %	161,541	1,085	0.79	0.80	-0.01 -1.25 %
GUNKULU23	Sep 2023	128,501	2.56 %	125,298	-2.21 %	128,126	2.81 %	124,626	0.01 %	124,611	5,709	3.35	3.31	0.04 1.21 %
JASZ23	Dec 2023	86,304	0.00 %	86,304	-0.06 %	86,357	0.64 %	85,804	1.78 %	84,305	0	1.69	1.68	0.01 0.60 %
BANPUU23	Sep 2023	62,686	-6.57 %	67,095	-0.02 %	67,111	2.00 %	65,795	5.89 %	62,138	2,273	8.76	8.84	-0.08 -0.90 %
BLANDH24	Mar 2024	60,144	0.05 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	30	0.80	0.81	-0.01 -1.23 %
TTBU23	Sep 2023	59,141	0.44 %	58,880	##### %	13,700	4.60 %	13,097	-43.03 %	22,990	1,473	1.75	1.74	0.01 0.57 %
JASU23	Sep 2023	58,109	-0.09 %	58,161	-0.15 %	58,248	1.00 %	57,669	-0.13 %	57,742	5	1.68	1.67	0.01 0.60 %
KTCU23	Sep 2023	55,659	0.00 %	55,659	0.00 %	55,657	0.04 %	55,635	0.17 %	55,539	1	46.70	45.62	1.08 2.37 %
AAVU23	Sep 2023	53,628	-0.02 %	53,637	1.81 %	52,685	-2.78 %	54,192	0.02 %	54,183	1,022	2.70	2.66	0.04 1.50 %
BANPUZ23	Dec 2023	46,392	0.51 %	46,156	1.91 %	45,289	1.58 %	44,586	8.88 %	40,948	1,159	8.86	8.95	-0.09 -1.01 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	15.90	1.00	6.71
CENTEL	43.00	2.00	4.88
GLOBAL	17.30	0.80	4.85
STA	13.70	0.60	4.58
BH	260.00	11.00	4.42
COM7	30.00	1.25	4.35
KEX	7.60	0.30	4.11
BCPG	9.55	0.35	3.80
PTG	10.30	0.30	3.00
CBG	78.00	2.25	2.97

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.85	-0.25	-2.75
SIRI	1.86	-0.04	-2.11
BLA	23.10	-0.40	-1.70
AMATA	23.20	-0.40	-1.69
PTTEP	158.00	-2.50	-1.56
TOP	51.50	-0.75	-1.44
BCP	37.50	-0.50	-1.32
BA	16.20	-0.20	-1.22
BANPU	8.95	-0.10	-1.10
SPALI	20.90	-0.20	-0.95

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
17/08/2023	91,083	71,824	19,259	27,765	30,711	-2,946	91,893	108,206	-16,313	210,741	594,022

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2023	12,798	16,933	-4,135	623	1,414	-791	14,664	9,738	4,926	28,085	64,448

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2023	256	73	183	19,966	21,359	-1,393	20,926	19,716	1,210	41,148	142,433