

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		22-Aug-23	21-Aug-23	Change		22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23
S50Q23	Aug 2023	950.00	941.90	8.10	0.86 %	48	2.13 %	47	0.00 %	47	11.90 %	42	0.00 %	42
S50U23	Sep 2023	949.50	936.90	12.60	1.34 %	524,433	7.55 %	487,602	-0.80 %	491,548	2.34 %	480,289	-2.45 %	492,362
S50V23	Oct 2023	949.00	935.10	13.90	1.49 %	28	##### %	14	-6.67 %	15	15.38 %	13	0.00 %	13
S50Z23	Dec 2023	951.30	939.50	11.80	1.26 %	96,063	7.48 %	89,379	0.48 %	88,951	-0.26 %	89,184	-2.04 %	91,045
S50H24	Mar 2024	947.80	935.90	11.90	1.27 %	15,076	-4.62 %	15,807	-0.73 %	15,924	3.28 %	15,419	0.52 %	15,339
S50M24	Jun 2024	945.20	933.30	11.90	1.28 %	9,065	-0.01 %	9,066	-2.55 %	9,303	2.51 %	9,075	-2.48 %	9,306

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest								
			22-Aug-23	21-Aug-23	Change		22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23
TTBU23	Sep 2023	130,537	1.77	1.76	0.01	0.57 %	103,673	76.53 %	58,727	-8.58 %	64,236	8.62 %	59,141	0.44 %	58,880
SIRIU23	Sep 2023	27,120	1.93	1.77	0.16	9.04 %	28,208	49.53 %	18,865	0.38 %	18,793	-15.52 %	22,246	6.81 %	20,828
TRUEU23	Sep 2023	27,118	7.05	6.90	0.15	2.17 %	43,314	55.83 %	27,795	0.21 %	27,737	1.84 %	27,237	-1.70 %	27,709
BLANDH24	Mar 2024	15,000	0.80	0.79	0.01	1.27 %	60,182	0.00 %	60,182	0.03 %	60,165	0.03 %	60,144	0.05 %	60,114
BLANDU23	Sep 2023	10,524	0.79	0.78	0.01	1.28 %	153,631	-3.15 %	158,621	0.01 %	158,610	0.65 %	157,579	-3.06 %	162,548
SIRIZ23	Dec 2023	9,217	1.95	1.80	0.15	8.33 %	27,229	-0.15 %	27,269	-1.69 %	27,737	1.83 %	27,238	0.07 %	27,220
GUNKULU23	Sep 2023	6,532	3.54	3.45	0.09	2.61 %	127,718	2.80 %	124,237	-2.17 %	126,997	-1.17 %	128,501	2.56 %	125,298
TUU23	Sep 2023	6,312	13.80	13.50	0.30	2.22 %	11,723	-10.09 %	13,039	3.08 %	12,649	4.04 %	12,158	-2.74 %	12,500
SIRIH24	Mar 2024	5,516	1.90	1.77	0.13	7.34 %	2,795	-61.67 %	7,291	-55.17 %	16,264	-26.95 %	22,264	0.00 %	22,264
GULFU23	Sep 2023	5,347	50.23	49.00	1.23	2.51 %	13,467	-6.95 %	14,473	-12.67 %	16,572	1.81 %	16,277	-0.12 %	16,296

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price				
		22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(+/-)		16-Aug-23	22-Aug-23	21-Aug-23	Change	
BLANDU23	Sep 2023	153,631	-3.15 %	158,621	0.01 %	158,610	0.65 %	157,579	-3.06 %	162,548	10,524	0.79	0.78	0.01	1.28 %
GUNKULU23	Sep 2023	127,718	2.80 %	124,237	-2.17 %	126,997	-1.17 %	128,501	2.56 %	125,298	6,532	3.54	3.45	0.09	2.61 %
TTBU23	Sep 2023	103,673	76.53 %	58,727	-8.58 %	64,236	8.62 %	59,141	0.44 %	58,880	130,537	1.77	1.76	0.01	0.57 %
JASZ23	Dec 2023	85,780	0.00 %	85,782	-0.58 %	86,283	-0.02 %	86,304	0.00 %	86,304	0	1.78	1.78	0.00	0.00 %
BLANDH24	Mar 2024	60,182	0.00 %	60,182	0.03 %	60,165	0.03 %	60,144	0.05 %	60,114	15,000	0.80	0.79	0.01	1.27 %
JASU23	Sep 2023	59,582	0.75 %	59,139	-0.13 %	59,215	1.90 %	58,109	-0.09 %	58,161	1,034	1.77	1.77	0.00	0.00 %
BANPUZ23	Dec 2023	59,120	4.07 %	56,807	15.09 %	49,358	6.39 %	46,392	0.51 %	46,156	3,390	8.72	8.70	0.02	0.23 %
KTCU23	Sep 2023	55,796	-0.14 %	55,874	0.38 %	55,660	0.00 %	55,659	0.00 %	55,659	356	47.38	46.62	0.76	1.63 %
BANPUU23	Sep 2023	55,587	0.02 %	55,575	-10.86 %	62,346	-0.54 %	62,686	-6.57 %	67,095	4,074	8.64	8.61	0.03	0.35 %
AAVU23	Sep 2023	52,133	0.02 %	52,125	-0.95 %	52,623	-1.87 %	53,628	-0.02 %	53,637	32	2.73	2.70	0.03	1.11 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	84.00	6.50	8.39
SIRI	2.02	0.14	7.45
BAM	11.50	0.70	6.48
BEC	8.75	0.50	6.06
HANA	62.75	3.25	5.46
CRC	41.25	1.75	4.43
SUPER	0.49	0.02	4.26
DELTA	105.00	4.00	3.96
TKN	13.20	0.50	3.94
PTG	10.70	0.40	3.88

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	20.60	-0.50	-2.37
THG	65.00	-1.00	-1.52
STGT	6.65	-0.10	-1.48
SPRC	9.05	-0.10	-1.09
PTTEP	159.00	-1.50	-0.93
IVL	30.25	-0.25	-0.82
CHG	3.04	-0.02	-0.65
GLOBAL	18.00	-0.10	-0.55
TOP	52.25	-0.25	-0.48
ADVANC	221.00	-1.00	-0.45

## 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
22/08/2023	125,212	115,987	9,225	54,086	46,589	7,497	147,352	164,074	-16,722	326,650	644,713

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/08/2023	21,353	19,493	1,860	2,379	897	1,482	13,408	16,750	-3,342	37,140	73,575

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/08/2023	316	563	-247	31,123	33,309	-2,186	37,413	34,980	2,433	68,852	158,649