

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		25-Aug-23	24-Aug-23	Change	25-Aug-23	(+/-)	24-Aug-23	(+/-)	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23
S50Q23	Aug 2023	958.00	959.40	-1.40 -0.15 %	43	-8.51 %	47	-2.08 %	48	0.00 %	48	2.13 %	47
S50U23	Sep 2023	954.70	954.50	0.20 0.02 %	466,119	-12.43 %	532,282	9.29 %	487,056	-7.13 %	524,433	7.55 %	487,602
S50V23	Oct 2023	957.30	957.00	0.30 0.03 %	48	0.00 %	48	26.32 %	38	35.71 %	28	##### %	14
S50Z23	Dec 2023	956.40	956.00	0.40 0.04 %	84,650	-8.71 %	92,729	5.25 %	88,100	-8.29 %	96,063	7.48 %	89,379
S50H24	Mar 2024	953.10	952.90	0.20 0.02 %	15,434	0.79 %	15,313	0.19 %	15,284	1.38 %	15,076	-4.62 %	15,807
S50M24	Jun 2024	950.80	951.00	-0.20 -0.02 %	8,639	-15.30 %	10,199	-5.16 %	10,754	18.63 %	9,065	-0.01 %	9,066

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Aug-23	24-Aug-23	Change	25-Aug-23	(+/-)	24-Aug-23	(+/-)	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23
SIRIZ23	Dec 2023	13,016	1.92	1.91	0.01 0.52 %	17,417	-14.68 %	20,413	-9.98 %	22,676	-16.72 %	27,229	-0.15 %	27,269
TRUEH24	Mar 2024	10,000	7.06	7.06	0.00 0.00 %	29,230	52.00 %	19,230	0.00 %	19,230	11.61 %	17,230	0.23 %	17,190
SIRIU23	Sep 2023	9,216	1.93	1.91	0.02 1.05 %	14,445	-30.31 %	20,727	-3.92 %	21,572	-23.53 %	28,208	49.53 %	18,865
ESSOZ23	Dec 2023	9,001	9.66	9.29	0.37 3.98 %	36,506	25.86 %	29,005	7.41 %	27,004	##### %	5,503	22.21 %	4,503
TTBU23	Sep 2023	8,560	1.72	1.70	0.02 1.18 %	21,525	28.55 %	16,744	-10.34 %	18,675	-81.99 %	103,673	76.53 %	58,727
TTBZ23	Dec 2023	8,509	1.73	1.73	0.00 0.00 %	8,369	-43.79 %	14,888	-11.52 %	16,827	27.23 %	13,226	13.15 %	11,689
ESSOU23	Sep 2023	5,586	9.64	9.43	0.21 2.23 %	17,123	3.14 %	16,602	32.02 %	12,575	6.98 %	11,754	-4.08 %	12,254
JASU23	Sep 2023	5,531	2.00	1.82	0.18 9.89 %	54,613	-1.90 %	55,668	-5.83 %	59,116	-0.78 %	59,582	0.75 %	59,139
TRUEU23	Sep 2023	5,010	6.98	6.98	0.00 0.00 %	18,824	-25.67 %	25,324	-36.39 %	39,812	-8.09 %	43,314	55.83 %	27,795
CHGZ23	Dec 2023	5,000	3.00	2.99	0.01 0.33 %	8,542	88.07 %	4,542	0.00 %	4,542	28.23 %	3,542	73.46 %	2,042

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		25-Aug-23	(+/-)	24-Aug-23	(+/-)	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(Contract)	25-Aug-23	24-Aug-23	Change
BLANDU23	Sep 2023	143,143	0.00 %	143,142	0.00 %	143,142	-6.83 %	153,631	-3.15 %	158,621	281	0.78	0.77	0.01 1.30 %
GUNKULU23	Sep 2023	123,822	-3.53 %	128,358	-2.92 %	132,220	3.52 %	127,718	2.80 %	124,237	1,557	3.73	3.71	0.02 0.54 %
JASZ23	Dec 2023	85,798	-0.57 %	86,292	1.77 %	84,788	-1.16 %	85,780	0.00 %	85,782	3,117	1.97	1.80	0.17 9.44 %
BANPUZ23	Dec 2023	67,289	0.36 %	67,047	23.57 %	54,257	-8.23 %	59,120	4.07 %	56,807	883	8.67	8.56	0.11 1.29 %
KTCU23	Sep 2023	55,579	0.11 %	55,520	-0.32 %	55,697	-0.18 %	55,796	-0.14 %	55,874	172	48.60	48.20	0.40 0.83 %
JASU23	Sep 2023	54,613	-1.90 %	55,668	-5.83 %	59,116	-0.78 %	59,582	0.75 %	59,139	5,531	2.00	1.82	0.18 9.89 %
AAVU23	Sep 2023	52,634	0.96 %	52,133	0.00 %	52,133	0.00 %	52,133	0.02 %	52,125	503	2.74	2.72	0.02 0.74 %
BANPUU23	Sep 2023	48,663	-4.51 %	50,964	-6.50 %	54,507	-1.94 %	55,587	0.02 %	55,575	915	8.57	8.55	0.02 0.23 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	0.00 %	45,182	-24.92 %	60,182	0.00 %	60,182	0	0.79	0.78	0.01 1.28 %
BCPGU23	Sep 2023	44,496	0.13 %	44,437	0.04 %	44,420	0.06 %	44,392	0.03 %	44,378	207	10.29	10.25	0.04 0.39 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.04	0.22	12.09
STA	14.60	0.70	5.04
SAWAD	50.25	2.00	4.15
PTTGC	38.00	1.50	4.11
TQM	30.25	1.00	3.42
IVL	29.50	0.75	2.61
EPG	6.50	0.15	2.36
TTB	1.76	0.04	2.33
TISCO	102.00	2.25	2.26
JMT	46.50	1.00	2.20

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	107.50	-3.00	-2.71
STPI	3.92	-0.08	-2.00
CRC	40.75	-0.75	-1.81
KCE	50.00	-0.75	-1.48
BCPG	10.20	-0.10	-0.97
ADVANC	218.00	-2.00	-0.91
OSP	29.00	-0.25	-0.85
BH	258.00	-2.00	-0.77
MINT	33.25	-0.25	-0.75
CPN	69.00	-0.50	-0.72

### 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
25/08/2023	72,233	81,214	-8,981	22,818	21,586	1,232	96,732	88,983	7,749	191,783	574,933

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/08/2023	15,582	17,985	-2,403	625	797	-172	14,775	12,200	2,575	30,982	61,647

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/08/2023	213	114	99	20,971	15,182	5,789	18,941	24,829	-5,888	40,125	162,503