

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		23-Aug-23	22-Aug-23	Change		23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23
S50Q23	Aug 2023	950.00	950.00	0.00	0.00 %	48	0.00 %	48	2.13 %	47	0.00 %	47	11.90 %	42
S50U23	Sep 2023	949.10	949.50	-0.40	-0.04 %	487,056	-7.13 %	524,433	7.55 %	487,602	-0.80 %	491,548	2.34 %	480,289
S50V23	Oct 2023	952.00	949.00	3.00	0.32 %	38	35.71 %	28	##### %	14	-6.67 %	15	15.38 %	13
S50Z23	Dec 2023	951.20	951.30	-0.10	-0.01 %	88,100	-8.29 %	96,063	7.48 %	89,379	0.48 %	88,951	-0.26 %	89,184
S50H24	Mar 2024	947.90	947.80	0.10	0.01 %	15,284	1.38 %	15,076	-4.62 %	15,807	-0.73 %	15,924	3.28 %	15,419
S50M24	Jun 2024	945.80	945.20	0.60	0.06 %	10,754	18.63 %	9,065	-0.01 %	9,066	-2.55 %	9,303	2.51 %	9,075

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	23-Aug-23	22-Aug-23	Change		23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23
TRUEU23	Sep 2023	24,043	6.92	7.05	-0.13	-1.84 %	39,812	-8.09 %	43,314	55.83 %	27,795	0.21 %	27,737	1.84 %	27,237
ESSOZ23	Dec 2023	21,501	9.55	9.04	0.51	5.64 %	27,004	390.71 %	5,503	22.21 %	4,503	0.00 %	4,503	0.00 %	4,503
BANPUZ23	Dec 2023	14,610	8.65	8.72	-0.07	-0.80 %	54,257	-8.23 %	59,120	4.07 %	56,807	15.09 %	49,358	6.39 %	46,392
GUNKULU23	Sep 2023	12,453	3.67	3.54	0.13	3.67 %	132,220	3.52 %	127,718	2.80 %	124,237	-2.17 %	126,997	-1.17 %	128,501
GUNKULZ23	Dec 2023	9,521	3.60	3.48	0.12	3.45 %	28,874	-8.14 %	31,432	-3.11 %	32,440	3.21 %	31,430	3.32 %	30,420
SIRIZ23	Dec 2023	9,051	1.91	1.95	-0.04	-2.05 %	22,676	-16.72 %	27,229	-0.15 %	27,269	-1.69 %	27,737	1.83 %	27,238
TTBZ23	Dec 2023	6,601	1.79	1.78	0.01	0.56 %	16,827	27.23 %	13,226	13.15 %	11,689	4.58 %	11,177	30.65 %	8,555
SIRIU23	Sep 2023	6,570	1.89	1.93	-0.04	-2.07 %	21,572	-23.53 %	28,208	49.53 %	18,865	0.38 %	18,793	-15.52 %	22,246
KTBU23	Sep 2023	5,513	19.94	19.80	0.14	0.71 %	21,254	13.23 %	18,771	7.04 %	17,537	2.04 %	17,187	-2.24 %	17,581
ESSOU23	Sep 2023	5,141	9.56	9.19	0.37	4.03 %	12,575	6.98 %	11,754	-4.08 %	12,254	0.00 %	12,254	5.60 %	11,604

Most Active OI(Contact)

Single	Contact	* Open Interest									Volume	Settle Price			
Stock Futures	Month	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(Contract)	23-Aug-23	22-Aug-23	Change	
BLANDU23	Sep 2023	143,142	-6.83 %	153,631	-3.15 %	158,621	0.01 %	158,610	0.65 %	157,579	11	0.79	0.79	0.00	0.00 %
GUNKULU23	Sep 2023	132,220	3.52 %	127,718	2.80 %	124,237	-2.17 %	126,997	-1.17 %	128,501	12,453	3.67	3.54	0.13	3.67 %
JASZ23	Dec 2023	84,788	-1.16 %	85,780	0.00 %	85,782	-0.58 %	86,283	-0.02 %	86,304	1,022	1.87	1.78	0.09	5.06 %
JASU23	Sep 2023	59,116	-0.78 %	59,582	0.75 %	59,139	-0.13 %	59,215	1.90 %	58,109	1,065	1.86	1.77	0.09	5.08 %
KTCU23	Sep 2023	55,697	-0.18 %	55,796	-0.14 %	55,874	0.38 %	55,660	0.00 %	55,659	327	48.36	47.38	0.98	2.07 %
BANPUU23	Sep 2023	54,507	-1.94 %	55,587	0.02 %	55,575	-10.86 %	62,346	-0.54 %	62,686	4,863	8.57	8.64	-0.07	-0.81 %
BANPUZ23	Dec 2023	54,257	-8.23 %	59,120	4.07 %	56,807	15.09 %	49,358	6.39 %	46,392	14,610	8.65	8.72	-0.07	-0.80 %
AAVU23	Sep 2023	52,133	0.00 %	52,133	0.02 %	52,125	-0.95 %	52,623	-1.87 %	53,628	17	2.74	2.73	0.01	0.37 %
BLANDH24	Mar 2024	45,182	-24.92 %	60,182	0.00 %	60,182	0.03 %	60,165	0.03 %	60,144	0	0.80	0.80	0.00	0.00 %
BCPGU23	Sep 2023	44,420	0.06 %	44,392	0.03 %	44,378	2.13 %	43,451	4.93 %	41,410	41	10.20	10.11	0.09	0.89 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	3.64	0.16	4.60
JAS	1.85	0.08	4.52
JMT	45.75	1.75	3.98
TOA	27.75	1.00	3.74
BEAUTY	0.56	0.02	3.70
STGT	6.85	0.20	3.01
BCPG	10.30	0.30	3.00
CPF	20.70	0.60	2.99
ERW	5.20	0.15	2.97
TU	14.10	0.40	2.92

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	29.00	-1.25	-4.13
MAJOR	14.50	-0.60	-3.97
STEC	11.50	-0.40	-3.36
INTUCH	73.00	-2.00	-2.67
TRUE	6.90	-0.15	-2.13
PTTGC	36.00	-0.75	-2.04
DELTA	103.00	-2.00	-1.90
QH	2.28	-0.04	-1.72
IRPC	2.30	-0.04	-1.71
PSL	8.65	-0.15	-1.70

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
23/08/2023	78,039	88,635	-10,596	30,455	23,976	6,479	95,759	91,642	4,117	204,253	601,280

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2023	17,874	16,602	1,272	1,986	474	1,512	12,067	14,851	-2,784	31,927	68,823

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2023	384	267	117	23,938	31,155	-7,217	34,331	27,231	7,100	58,653	158,595