

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-Jul-23	30-Jun-23	Change	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23
S50N23	Jul 2023	918.90	916.50	2.40 0.26 %	163	-3.55 %	169	-2.87 %	174	12.26 %	155	-0.64 %	156
S50Q23	Aug 2023	917.20	914.20	3.00 0.33 %	48	0.00 %	48	4.35 %	46	48.39 %	31	63.16 %	19
S50U23	Sep 2023	916.40	914.60	1.80 0.20 %	458,219	-22.11 %	588,281	3.24 %	569,796	14.16 %	499,132	18.00 %	422,997
S50Z23	Dec 2023	918.10	916.90	1.20 0.13 %	65,474	-11.58 %	74,048	2.83 %	72,010	3.16 %	69,804	5.68 %	66,052
S50H24	Mar 2024	915.40	914.50	0.90 0.10 %	14,656	-5.38 %	15,489	-2.17 %	15,832	1.91 %	15,536	2.06 %	15,222
S50M24	Jun 2024	910.40	909.10	1.30 0.14 %	802	-6.74 %	860	##### %	331	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Jul-23	30-Jun-23	Change	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23
TRUEU23	Sep 2023	9,064	6.52	6.65	-0.13 -1.95 %	19,739	-33.66 %	29,754	13.48 %	26,220	4.00 %	25,211	65.42 %	15,241
RSM24	Jun 2024	6,670	14.21	15.24	-1.03 -6.76 %	15,144	0.00 %	15,144	-40.12 %	25,289	4.00 %	0	0.00 %	0
BANPUU23	Sep 2023	4,259	8.75	8.63	0.12 1.39 %	66,299	-5.72 %	70,320	20.14 %	58,533	4.35 %	56,093	3.97 %	53,953
AAVU23	Sep 2023	3,567	2.71	2.69	0.02 0.74 %	55,909	0.00 %	55,910	-2.41 %	57,292	4.26 %	54,951	3.79 %	52,943
TTBZ23	Dec 2023	3,501	1.54	1.54	0.00 0.00 %	5,331	0.00 %	5,331	0.97 %	5,280	-14.52 %	6,177	-6.93 %	6,637
TTBU23	Sep 2023	3,241	1.55	1.54	0.01 0.65 %	36,900	-16.24 %	44,052	-25.72 %	59,303	1.11 %	58,651	##### %	18,437
WHAU23	Sep 2023	3,032	4.58	4.58	0.00 0.00 %	7,847	-27.79 %	10,867	-18.84 %	13,389	23.38 %	10,852	-0.15 %	10,868
BTSU23	Sep 2023	3,008	7.60	7.31	0.29 3.97 %	7,609	-0.03 %	7,611	7.67 %	7,069	0.01 %	7,068	-6.61 %	7,568
CHGU23	Sep 2023	2,695	2.96	2.95	0.01 0.34 %	4,547	-9.91 %	5,047	0.48 %	5,023	-17.17 %	6,064	-0.02 %	6,065
RSH24X	Mar 2024	2,100	14.14	15.17	-1.03 -6.79 %	23,964	0.00 %	23,964	-11.65 %	27,124	1.12 %	26,824	3.47 %	25,924

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23	(Contract)	03-Jul-23	30-Jun-23	Change
BLANDU23	Sep 2023	163,369	0.00 %	163,372	0.01 %	163,352	0.18 %	163,064	-0.59 %	164,037	539	0.85	0.84	0.01 1.19 %
GUNKULU23	Sep 2023	108,807	0.00 %	108,812	-0.81 %	109,706	3.33 %	106,172	0.99 %	105,133	101	3.17	3.18	-0.01 -0.31 %
JASZ23	Dec 2023	86,095	0.00 %	86,095	0.00 %	86,095	-0.52 %	86,545	0.00 %	86,545	213	1.34	1.35	-0.01 -0.74 %
BANPUU23	Sep 2023	66,299	-5.72 %	70,320	20.14 %	58,533	4.35 %	56,093	3.97 %	53,953	4,259	8.75	8.63	0.12 1.39 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.01 %	60,022	0.00 %	60,022	0	0.86	0.85	0.01 1.18 %
AAVU23	Sep 2023	55,909	0.00 %	55,910	-2.41 %	57,292	4.26 %	54,951	3.79 %	52,943	3,567	2.71	2.69	0.02 0.74 %
JASU23	Sep 2023	55,719	-1.09 %	56,331	-0.96 %	56,879	1.01 %	56,308	18.94 %	47,341	523	1.32	1.39	-0.07 -5.04 %
KTCU23	Sep 2023	51,499	-0.12 %	51,561	0.00 %	51,561	-0.60 %	51,871	0.16 %	51,786	14	49.25	49.50	-0.25 -0.51 %
BANPUZ23	Dec 2023	41,030	0.00 %	41,030	1.01 %	40,620	-0.24 %	40,719	0.25 %	40,618	502	8.79	8.65	0.14 1.62 %
BECU23	Sep 2023	40,856	0.00 %	40,856	0.00 %	40,856	0.04 %	40,841	0.26 %	40,736	22	8.05	8.15	-0.10 -1.23 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.57	0.06	11.76
JMT	39.25	1.75	4.67
BTS	7.70	0.25	3.36
CK	19.80	0.50	2.59
DELTA	94.00	2.00	2.17
SAWAD	48.25	1.00	2.12
COM7	27.00	0.50	1.89
THANI	3.28	0.06	1.86
THCOM	11.20	0.20	1.82
KBANK	131.50	2.00	1.54

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	14.00	-0.90	-6.04
STA	16.60	-0.40	-2.35
ERW	4.72	-0.10	-2.07
INTUCH	72.50	-1.50	-2.03
AWC	4.84	-0.10	-2.02
GFPT	12.60	-0.20	-1.56
ITD	1.31	-0.02	-1.50
KEX	9.95	-0.15	-1.49
AMATA	21.90	-0.30	-1.35
EA	56.25	-0.75	-1.32

## 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
07/03/2023	75,359	89,373	-14,014	28,500	23,782	4,718	101,938	92,642	9,296	205,797	539,362

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2023	38,779	34,192	4,587	1,767	1,716	51	18,797	23,435	-4,638	59,343	62,827

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2023	388	100	288	22,846	27,632	-4,786	31,946	27,448	4,498	55,180	76,745