

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Jul-23	03-Jul-23	Change	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23
S50N23	Jul 2023	924.10	918.90	5.20 0.57 %	165	1.23 %	163	-3.55 %	169	-2.87 %	174	12.26 %	155
S50Q23	Aug 2023	924.10	917.20	6.90 0.75 %	50	4.17 %	48	0.00 %	48	4.35 %	46	48.39 %	31
S50U23	Sep 2023	921.70	916.40	5.30 0.58 %	460,487	0.49 %	458,219	-22.11 %	588,281	3.24 %	569,796	14.16 %	499,132
S50Z23	Dec 2023	923.60	918.10	5.50 0.60 %	65,511	0.06 %	65,474	-11.58 %	74,048	2.83 %	72,010	3.16 %	69,804
S50H24	Mar 2024	920.50	915.40	5.10 0.56 %	14,902	1.68 %	14,656	-5.38 %	15,489	-2.17 %	15,832	1.91 %	15,536
S50M24	Jun 2024	917.20	910.40	6.80 0.75 %	951	18.58 %	802	-6.74 %	860	##### %	331	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jul-23	03-Jul-23	Change	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23
BEAUTYM24	Jun 2024	19,350	0.59	0.60	-0.01 -1.67 %	0	18.58 %	0	-6.74 %	0	##### %	0	0.00 %	0
BEAUTYU23	Sep 2023	14,542	0.58	0.59	-0.01 -1.69 %	16,810	-2.22 %	17,192	-0.03 %	17,197	-0.53 %	17,289	2.83 %	16,813
SIRIU23	Sep 2023	12,261	1.90	1.92	-0.02 -1.04 %	28,097	0.59 %	27,931	-11.46 %	31,545	-9.83 %	34,984	7.30 %	32,604
TTBU23	Sep 2023	11,717	1.56	1.55	0.01 0.65 %	37,518	1.67 %	36,900	-16.24 %	44,052	-25.72 %	59,303	1.11 %	58,651
TTBZ23	Dec 2023	6,312	1.55	1.54	0.01 0.65 %	8,831	65.65 %	5,331	0.00 %	5,331	0.97 %	5,280	-14.52 %	6,177
KTCU23	Sep 2023	6,097	50.15	49.25	0.90 1.83 %	51,511	0.02 %	51,499	-0.12 %	51,561	0.00 %	51,561	-0.60 %	51,871
BEAUTYZ23	Dec 2023	5,355	0.58	0.59	-0.01 -1.69 %	8,010	6.67 %	7,509	-6.24 %	8,009	0.00 %	8,009	6.66 %	7,509
BANPUU23	Sep 2023	3,894	8.84	8.75	0.09 1.03 %	68,899	3.92 %	66,299	-5.72 %	70,320	20.14 %	58,533	4.35 %	56,093
RSZ23X	Dec 2023	3,305	14.24	14.07	0.17 1.21 %	6,031	0.00 %	6,031	0.00 %	6,031	-37.05 %	9,581	-1.03 %	9,681
KBANKU23	Sep 2023	3,113	133.10	131.40	1.70 1.29 %	6,116	11.22 %	5,499	-0.70 %	5,538	-1.88 %	5,644	1.86 %	5,541

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(Contract)	04-Jul-23	03-Jul-23	Change
BLANDU23	Sep 2023	163,908	0.33 %	163,369	0.00 %	163,372	0.01 %	163,352	0.18 %	163,064	36	0.86	0.85	0.01 1.18 %
GUNKULU23	Sep 2023	108,908	0.09 %	108,807	0.00 %	108,812	-0.81 %	109,706	3.33 %	106,172	40	3.22	3.17	0.05 1.58 %
JASZ23	Dec 2023	86,292	0.23 %	86,095	0.00 %	86,095	0.00 %	86,095	-0.52 %	86,545	0	1.35	1.34	0.01 0.75 %
BANPUU23	Sep 2023	68,899	3.92 %	66,299	-5.72 %	70,320	20.14 %	58,533	4.35 %	56,093	3,894	8.84	8.75	0.09 1.03 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.01 %	60,022	0	0.87	0.86	0.01 1.16 %
JASU23	Sep 2023	55,884	0.30 %	55,719	-1.09 %	56,331	-0.96 %	56,879	1.01 %	56,308	43	1.34	1.32	0.02 1.52 %
AAVU23	Sep 2023	55,470	-0.79 %	55,909	0.00 %	55,910	-2.41 %	57,292	4.26 %	54,951	182	2.73	2.71	0.02 0.74 %
KTCU23	Sep 2023	51,511	0.02 %	51,499	-0.12 %	51,561	0.00 %	51,561	-0.60 %	51,871	6,097	50.15	49.25	0.90 1.83 %
BANPUZ23	Dec 2023	41,530	1.22 %	41,030	0.00 %	41,030	1.01 %	40,620	-0.24 %	40,719	223	8.81	8.79	0.02 0.23 %
BECU23	Sep 2023	40,856	0.00 %	40,856	0.00 %	40,856	0.00 %	40,856	0.04 %	40,841	7	8.21	8.05	0.16 1.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	22.70	0.80	3.65
WHA	4.74	0.16	3.49
STGT	7.55	0.25	3.42
CRC	40.25	1.25	3.21
GLOBAL	16.30	0.50	3.16
STA	17.10	0.50	3.01
SAWAD	49.50	1.25	2.59
KEX	10.20	0.25	2.51
TRUE	6.65	0.15	2.31
MAJOR	14.90	0.30	2.05

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	38.25	-1.00	-2.55
OSP	29.00	-0.75	-2.52
PTG	12.00	-0.30	-2.44
HANA	45.75	-1.00	-2.14
BLA	24.40	-0.50	-2.01
TKN	10.70	-0.20	-1.83
BEAUTY	0.56	-0.01	-1.75
UNIQ	2.50	-0.04	-1.57
MINT	34.00	-0.50	-1.45
WHAUP	3.58	-0.04	-1.10

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
07/04/2023	101,622	87,759	13,863	42,264	40,769	1,495	103,902	119,260	-15,358	247,788	542,066

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2023	22,250	17,505	4,745	1,197	1,263	-66	12,695	17,374	-4,679	36,142	47,152

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2023	211	262	-51	12,077	14,209	-2,132	32,357	30,174	2,183	44,645	89,224