

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Jul-23	04-Jul-23	Change	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23
S50N23	Jul 2023	923.90	924.10	-0.20 -0.02 %	148	-10.30 %	165	1.23 %	163	-3.55 %	169	-2.87 %	174
S50Q23	Aug 2023	924.10	924.10	0.00 0.00 %	46	-8.00 %	50	4.17 %	48	0.00 %	48	4.35 %	46
S50U23	Sep 2023	920.50	921.70	-1.20 -0.13 %	455,606	-1.06 %	460,487	0.49 %	458,219	-2.21 %	588,281	3.24 %	569,796
S50Z23	Dec 2023	922.20	923.60	-1.40 -0.15 %	65,156	-0.54 %	65,511	0.06 %	65,474	-11.58 %	74,048	2.83 %	72,010
S50H24	Mar 2024	919.00	920.50	-1.50 -0.16 %	14,515	-2.60 %	14,902	1.68 %	14,656	-5.38 %	15,489	-2.17 %	15,832
S50M24	Jun 2024	916.10	917.20	-1.10 -0.12 %	1,359	42.90 %	951	18.58 %	802	-6.74 %	860	##### %	331

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jul-23	04-Jul-23	Change	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23	(+/-)	29-Jun-23
TTBU23	Sep 2023	29,716	1.55	1.56	-0.01 -0.64 %	37,247	-0.72 %	37,518	1.67 %	36,900	-16.24 %	44,052	-25.72 %	59,303
SIRIZ23	Dec 2023	8,513	1.96	1.87	0.09 4.81 %	10,504	10.52 %	9,504	11.76 %	8,504	0.00 %	8,504	69.91 %	5,005
SIRIU23	Sep 2023	6,512	1.95	1.90	0.05 2.63 %	18,201	-35.22 %	28,097	0.59 %	27,931	-11.46 %	31,545	-9.83 %	34,984
BEAUTYU23	Sep 2023	5,077	0.52	0.58	-0.06 ##### %	2,310	-86.26 %	16,810	-2.22 %	17,192	-0.03 %	17,197	-0.53 %	17,289
BANPUU23	Sep 2023	3,686	8.88	8.84	0.04 0.45 %	67,381	-2.20 %	68,899	3.92 %	66,299	-5.72 %	70,320	20.14 %	58,533
GULFU23	Sep 2023	3,057	45.40	47.10	-1.70 -3.61 %	11,608	12.85 %	10,286	3.02 %	9,984	-9.24 %	11,000	-1.80 %	11,202
GULFZ23	Dec 2023	2,113	45.49	46.80	-1.31 -2.80 %	3,033	24.76 %	2,431	-3.88 %	2,529	-28.34 %	3,529	-10.16 %	3,928
PTTGCU23	Sep 2023	2,039	38.59	38.23	0.36 0.94 %	5,713	0.95 %	5,659	2.76 %	5,507	-1.43 %	5,587	7.13 %	5,215
BEAUTYH24	Mar 2024	2,000	0.53	0.59	-0.06 ##### %	3,547	0.00 %	3,547	129.28 %	1,547	0.00 %	1,547	0.00 %	1,547
AAVH24	Mar 2024	1,800	2.74	2.76	-0.02 -0.72 %	3,800	0.00 %	3,800	35.71 %	2,800	0.00 %	2,800	40.00 %	2,000

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume (Contract)	Settle Price					
		05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(+/-)		30-Jun-23	(+/-)	29-Jun-23	Change		
BLANDU23	Sep 2023	163,916	0.00 %	163,908	0.33 %	163,369	0.00 %	163,372	0.01 %	163,352	664	0.86	0.86	0.00 0.00 %
GUNKULU23	Sep 2023	108,937	0.03 %	108,908	0.09 %	108,807	0.00 %	108,812	-0.81 %	109,706	654	3.18	3.22	-0.04 -1.24 %
JASZ23	Dec 2023	86,292	0.00 %	86,292	0.23 %	86,095	0.00 %	86,095	0.00 %	86,095	0	1.33	1.35	-0.02 -1.48 %
BANPUU23	Sep 2023	67,381	-2.20 %	68,899	3.92 %	66,299	-5.72 %	70,320	20.14 %	58,533	3,686	8.88	8.84	0.04 0.45 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.87	0.87	0.00 0.00 %
JASU23	Sep 2023	55,879	-0.01 %	55,884	0.30 %	55,719	-1.09 %	56,331	-0.96 %	56,879	0	1.33	1.34	-0.01 -0.75 %
AAVU23	Sep 2023	55,535	0.12 %	55,470	-0.79 %	55,909	0.00 %	55,910	-2.41 %	57,292	842	2.71	2.73	-0.02 -0.73 %
KTCU23	Sep 2023	48,524	-5.80 %	51,511	0.02 %	51,499	-0.12 %	51,561	0.00 %	51,561	7	49.55	50.15	-0.60 -1.20 %
BANPUZ23	Dec 2023	41,522	-0.02 %	41,530	1.22 %	41,030	0.00 %	41,030	1.01 %	40,620	304	8.90	8.81	0.09 1.02 %
BECU23	Sep 2023	40,851	-0.01 %	40,856	0.00 %	40,856	0.00 %	40,856	0.00 %	40,856	6	8.05	8.21	-0.16 -1.95 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.97	0.06	3.14
BCP	37.00	0.75	2.07
TOP	45.75	0.75	1.67
PTTEP	153.00	2.00	1.32
PTTGC	38.75	0.50	1.31
BANPU	9.15	0.10	1.10
ADVANC	216.00	2.00	0.93
BDMS	27.75	0.25	0.91
TU	12.90	0.10	0.78
KBANK	134.50	1.00	0.75

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	25.00	-2.00	-7.41
BEAUTY	0.52	-0.04	-7.14
BA	14.80	-0.90	-5.73
JMT	36.25	-2.00	-5.23
GPSC	52.50	-2.25	-4.11
EA	54.25	-2.00	-3.56
BGRIM	34.25	-1.00	-2.84
GULF	45.75	-1.25	-2.66
SAMART	5.75	-0.15	-2.54
PLANB	8.05	-0.20	-2.42

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
07/05/2023	66,980	60,461	6,519	23,322	21,888	1,434	73,858	81,811	-7,953	164,160	536,830

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2023	7,799	9,720	-1,921	1,037	416	621	9,418	8,118	1,300	18,254	36,586

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/05/2023	217	60	157	11,247	11,055	192	15,022	15,371	-349	26,486	87,403