

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		10-Jul-23	07-Jul-23	Change	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23
S50N23	Jul 2023	917.20	912.00	5.20 0.57 %	145	-0.68 %	146	6.57 %	137	-3.52 %	142	-8.39 %	155
S50Q23	Aug 2023	914.50	912.00	2.50 0.27 %	47	-9.62 %	52	-3.70 %	54	17.39 %	46	-2.13 %	47
S50U23	Sep 2023	915.00	907.70	7.30 0.80 %	575,271	0.07 %	574,860	-1.77 %	585,216	15.35 %	507,337	-8.02 %	551,551
S50Z23	Dec 2023	916.70	909.90	6.80 0.75 %	74,318	-0.14 %	74,424	-0.38 %	74,708	9.03 %	68,523	-3.87 %	71,279
S50H24	Mar 2024	913.00	906.50	6.50 0.72 %	16,229	-2.76 %	16,690	-0.29 %	16,739	11.80 %	14,972	-3.09 %	15,449
S50M24	Jun 2024	909.80	903.90	5.90 0.65 %	3,788	-2.75 %	3,895	-4.23 %	4,067	69.60 %	2,398	42.40 %	1,684

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jul-23	07-Jul-23	Change	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23
BANPUU23	Sep 2023	10,892	8.59	8.64	-0.05 -0.58 %	65,922	-2.93 %	67,914	0.69 %	67,447	0.50 %	67,114	-0.57 %	67,497
TTBU23	Sep 2023	3,782	1.55	1.55	0.00 0.00 %	22,427	5.79 %	21,199	-17.16 %	25,591	9.43 %	23,385	-38.21 %	37,847
BDMSU23	Sep 2023	2,826	27.71	26.79	0.92 3.43 %	4,824	-0.70 %	4,858	-1.32 %	4,923	2.18 %	4,818	-3.76 %	5,006
WHAU23	Sep 2023	2,036	4.66	4.71	-0.05 -1.06 %	5,859	9.25 %	5,363	-16.84 %	6,449	8.92 %	5,921	-14.05 %	6,889
CHGU23	Sep 2023	2,017	2.97	2.96	0.01 0.34 %	8,824	12.93 %	7,814	0.01 %	7,813	0.00 %	7,813	0.03 %	7,811
ESSOU23	Sep 2023	2,001	9.00	8.76	0.24 2.74 %	6,798	-22.73 %	8,798	0.00 %	8,798	-5.38 %	9,298	0.00 %	9,298
WHAZ23	Dec 2023	2,001	4.64	4.69	-0.05 -1.07 %	5,427	0.00 %	5,427	38.20 %	3,927	14.59 %	3,427	0.00 %	3,427
KTCU23	Sep 2023	1,633	46.93	46.84	0.09 0.19 %	47,435	-4.08 %	49,451	1.85 %	48,554	0.06 %	48,524	-5.88 %	51,554
SIRIU23	Sep 2023	1,561	1.83	1.84	-0.01 -0.54 %	19,853	-8.06 %	21,593	2.12 %	21,144	44.29 %	14,654	-48.06 %	28,215
MAJORU23	Sep 2023	1,559	13.56	13.53	0.03 0.22 %	4,618	-12.24 %	5,262	18.92 %	4,425	0.00 %	4,425	-6.11 %	4,713

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price				
		10-Jul-23	(+/-)	07-Jul-23	(+/-)		10-Jul-23	07-Jul-23	Change		
BLANDU23	Sep 2023	164,767	0.00 %	164,767	0.00 %	163,944	10	0.85	0.85	0.00	0.00 %
GUNKULU23	Sep 2023	109,593	-0.04 %	109,640	-0.05 %	108,941	6	3.12	3.13	-0.01	-0.32 %
JASZ23	Dec 2023	85,307	-1.15 %	86,302	0.01 %	86,292	1,006	1.29	1.28	0.01	0.78 %
BANPUU23	Sep 2023	65,922	-2.93 %	67,914	0.69 %	67,497	10,892	8.59	8.64	-0.05	-0.58 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0	0.86	0.86	0.00	0.00 %
JASU23	Sep 2023	56,044	-0.11 %	56,106	0.02 %	55,901	0	1.29	1.27	0.02	1.57 %
AAVU23	Sep 2023	55,608	-0.14 %	55,688	3.53 %	55,581	11	2.64	2.63	0.01	0.38 %
KTCU23	Sep 2023	47,435	-4.08 %	49,451	1.85 %	51,554	1,633	46.93	46.84	0.09	0.19 %
BANPUZ23	Dec 2023	42,219	0.95 %	41,822	0.96 %	41,522	719	8.60	8.70	-0.10	-1.15 %
BCPGU23	Sep 2023	37,357	0.24 %	37,267	-0.11 %	37,063	100	8.96	8.90	0.06	0.67 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	27.75	1.00	3.74
STGT	7.40	0.25	3.50
ORI	10.40	0.30	2.97
ESSO	9.15	0.25	2.81
VGI	3.04	0.08	2.70
MAJOR	13.40	0.30	2.29
DELTA	101.00	2.25	2.28
TOP	45.25	1.00	2.26
BCP	37.25	0.75	2.05
GLOBAL	15.30	0.30	2.00

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	14.00	-0.40	-2.78
MTC	36.25	-0.75	-2.03
SUPER	0.51	-0.01	-1.92
THCOM	10.80	-0.20	-1.82
BANPU	8.80	-0.15	-1.68
BJC	34.00	-0.50	-1.45
AMATA	22.20	-0.30	-1.33
WHA	4.66	-0.06	-1.27
CBG	63.50	-0.75	-1.17
COM7	26.50	-0.25	-0.93

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
07/10/2023	101,801	96,321	5,480	40,835	38,141	2,694	130,823	138,997	-8,174	273,459	669,798

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2023	41,060	32,152	8,908	1,630	1,252	378	20,613	29,899	-9,286	63,303	70,788

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2023	468	744	-276	15,817	17,911	-2,094	24,598	22,228	2,370	40,883	101,098