

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		11-Jul-23	10-Jul-23	Change	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23
S50N23	Jul 2023	919.20	917.20	2.00 0.22 %	141	-2.76 %	145	-0.68 %	146	6.57 %	137	-3.52 %	142
S50Q23	Aug 2023	915.80	914.50	1.30 0.14 %	46	-2.13 %	47	-9.62 %	52	-3.70 %	54	17.39 %	46
S50U23	Sep 2023	916.10	915.00	1.10 0.12 %	551,365	-4.16 %	575,271	0.07 %	574,860	-1.77 %	585,216	15.35 %	507,337
S50Z23	Dec 2023	917.70	916.70	1.00 0.11 %	70,737	-4.82 %	74,318	-0.14 %	74,424	-0.38 %	74,708	9.03 %	68,523
S50H24	Mar 2024	914.40	913.00	1.40 0.15 %	15,570	-4.06 %	16,229	-2.76 %	16,690	-0.29 %	16,739	11.80 %	14,972
S50M24	Jun 2024	911.50	909.80	1.70 0.19 %	3,582	-5.44 %	3,788	-2.75 %	3,895	-4.23 %	4,067	69.60 %	2,398

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Jul-23	10-Jul-23	Change	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23
AAVU23	Sep 2023	5,007	2.62	2.64	-0.02 -0.76 %	60,603	8.98 %	55,608	-0.14 %	55,688	3.53 %	53,791	-1.79 %	54,769
WHAU23	Sep 2023	4,589	4.75	4.66	0.09 1.93 %	7,874	34.39 %	5,859	9.25 %	5,363	-16.84 %	6,449	8.92 %	5,921
SIRIU23	Sep 2023	2,690	1.82	1.83	-0.01 -0.55 %	20,913	5.34 %	19,853	-8.06 %	21,593	2.12 %	21,144	44.29 %	14,654
SIRIH24	Mar 2024	2,500	1.77	1.78	-0.01 -0.56 %	6,082	69.79 %	3,582	30.54 %	2,744	##### %	82	0.00 %	82
KTCU23	Sep 2023	2,023	47.00	46.93	0.07 0.15 %	46,636	-1.68 %	47,435	-4.08 %	49,451	1.85 %	48,554	0.06 %	48,524
TRUEH24	Mar 2024	2,000	6.63	6.57	0.06 0.91 %	5,670	54.50 %	3,670	0.00 %	3,670	0.00 %	3,670	0.00 %	3,670
CHGU23	Sep 2023	1,521	2.93	2.97	-0.04 -1.35 %	8,840	0.18 %	8,824	12.93 %	7,814	0.01 %	7,813	0.00 %	7,813
BDMSZ23	Dec 2023	1,400	27.49	27.85	-0.36 -1.29 %	3,131	34.26 %	2,332	20.70 %	1,932	-4.92 %	2,032	-19.75 %	2,532
PTTZ23	Dec 2023	1,305	33.50	33.00	0.50 1.52 %	5,928	22.86 %	4,825	-14.24 %	5,626	16.58 %	4,826	19.93 %	4,024
KBANKU23	Sep 2023	1,287	131.44	130.74	0.70 0.54 %	7,148	4.78 %	6,822	2.23 %	6,673	2.36 %	6,519	-0.14 %	6,528

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23	(Contract)	11-Jul-23	10-Jul-23	Change
BLANDU23	Sep 2023	164,768	0.00 %	164,767	0.00 %	164,767	0.00 %	164,771	0.12 %	164,579	501	0.85	0.85	0.00 0.00 %
GUNKULU23	Sep 2023	109,650	0.05 %	109,593	-0.04 %	109,640	-0.05 %	109,691	0.09 %	109,587	69	3.11	3.12	-0.01 -0.32 %
JASZ23	Dec 2023	85,308	0.00 %	85,307	-1.15 %	86,302	0.01 %	86,297	0.01 %	86,292	1	1.26	1.29	-0.03 -2.33 %
AAVU23	Sep 2023	60,603	8.98 %	55,608	-0.14 %	55,688	3.53 %	53,791	-1.79 %	54,769	5,007	2.62	2.64	-0.02 -0.76 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.86	0.86	0.00 0.00 %
BANPUU23	Sep 2023	57,951	-12.09 %	65,922	-2.93 %	67,914	0.69 %	67,447	0.50 %	67,114	490	8.55	8.59	-0.04 -0.47 %
JASU23	Sep 2023	56,048	0.01 %	56,044	-0.11 %	56,106	0.02 %	56,094	0.38 %	55,879	4	1.28	1.29	-0.01 -0.78 %
KTCU23	Sep 2023	46,636	-1.68 %	47,435	-4.08 %	49,451	1.85 %	48,554	0.06 %	48,524	2,023	47.00	46.93	0.07 0.15 %
BANPUZ23	Dec 2023	42,419	0.47 %	42,219	0.95 %	41,822	0.96 %	41,423	-0.48 %	41,624	301	8.53	8.60	-0.07 -0.81 %
BCPGU23	Sep 2023	37,407	0.13 %	37,357	0.24 %	37,267	-0.11 %	37,307	0.08 %	37,277	101	8.91	8.96	-0.05 -0.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	14.00	0.60	4.48
SCGP	36.50	1.50	4.29
COM7	27.50	1.00	3.77
PSL	9.25	0.25	2.78
SAMART	6.00	0.15	2.56
WHA	4.76	0.10	2.15
STGT	7.55	0.15	2.03
HANA	44.75	0.75	1.70
AMATA	22.50	0.30	1.35
BCP	37.75	0.50	1.34

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	14.20	-1.00	-6.58
EPG	6.65	-0.25	-3.62
THG	66.75	-1.50	-2.20
MBK	16.00	-0.30	-1.84
SAWAD	46.00	-0.75	-1.60
ICHI	13.30	-0.20	-1.48
JMT	35.50	-0.50	-1.39
MTC	35.75	-0.50	-1.38
BH	216.00	-3.00	-1.37
CHG	2.96	-0.04	-1.33

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
07/11/2023	82,247	73,901	8,346	23,187	22,203	984	87,239	96,569	-9,330	192,673	641,441

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/11/2023	25,905	24,270	1,635	1,690	2,184	-494	19,510	20,651	-1,141	47,105	58,963

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/11/2023	61	223	-162	22,827	26,084	-3,257	37,904	34,485	3,419	60,792	111,724