

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		12-Jul-23	11-Jul-23	Change	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23
S50N23	Jul 2023	916.60	919.20	-2.60 -0.28 %	140	-0.71 %	141	-2.76 %	145	-0.68 %	146	6.57 %	137
S50Q23	Aug 2023	917.00	915.80	1.20 0.13 %	49	6.52 %	46	-2.13 %	47	-9.62 %	52	-3.70 %	54
S50U23	Sep 2023	913.40	916.10	-2.70 -0.29 %	571,298	3.62 %	551,365	-4.16 %	575,271	0.07 %	574,860	-1.77 %	585,216
S50Z23	Dec 2023	915.20	917.70	-2.50 -0.27 %	73,062	3.29 %	70,737	-4.82 %	74,318	-0.14 %	74,424	-0.38 %	74,708
S50H24	Mar 2024	911.70	914.40	-2.70 -0.30 %	15,899	2.11 %	15,570	-4.06 %	16,229	-2.76 %	16,690	-0.29 %	16,739
S50M24	Jun 2024	909.10	911.50	-2.40 -0.26 %	3,999	11.64 %	3,582	-5.44 %	3,788	-2.75 %	3,895	-4.23 %	4,067

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jul-23	11-Jul-23	Change	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23
KTCU23	Sep 2023	40,536	46.74	47.00	-0.26 -0.55 %	65,759	41.00 %	46,636	-1.68 %	47,435	-4.08 %	49,451	1.85 %	48,554
BECU23	Sep 2023	20,577	7.97	8.20	-0.23 -2.80 %	20,304	-2.62 %	20,851	0.00 %	20,851	-51.91 %	43,362	6.14 %	40,853
SIRIU23	Sep 2023	8,177	1.85	1.82	0.03 1.65 %	22,479	7.49 %	20,913	5.34 %	19,853	-8.06 %	21,593	2.12 %	21,144
TUM24	Jun 2024	7,000	12.02	12.30	-0.28 -2.28 %	9,000	350.00 %	2,000	100.00 %	1,000	##### %	480	##### %	113
SIRIZ23	Dec 2023	6,114	1.86	1.80	0.06 3.33 %	11,652	36.46 %	8,539	0.35 %	8,509	-59.50 %	21,009	5.00 %	20,009
AAVU23	Sep 2023	4,052	2.59	2.62	-0.03 -1.15 %	60,612	0.01 %	60,603	8.98 %	55,608	-0.14 %	55,688	3.53 %	53,791
PTGU23	Sep 2023	3,875	10.52	11.85	-1.33 ##### %	13,361	11.00 %	12,037	0.87 %	11,933	1.78 %	11,724	1.77 %	11,520
PTGZ23	Dec 2023	3,786	10.48	12.05	-1.57 ##### %	7,083	-15.65 %	8,397	0.00 %	8,397	0.00 %	8,397	-1.18 %	8,497
GULFU23	Sep 2023	2,524	47.15	45.49	1.66 3.65 %	10,643	0.16 %	10,626	-1.97 %	10,840	-0.84 %	10,932	1.05 %	10,818
LHU23	Sep 2023	2,510	8.26	8.25	0.01 0.12 %	3,894	-39.00 %	6,384	0.17 %	6,373	0.31 %	6,353	0.32 %	6,333

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(+/-)	06-Jul-23	(Contract)	12-Jul-23	11-Jul-23	Change
BLANDU23	Sep 2023	164,310	-0.28 %	164,768	0.00 %	164,767	0.00 %	164,767	0.00 %	164,771	72	0.84	0.85	-0.01 -1.18 %
GUNKULU23	Sep 2023	111,745	1.91 %	109,650	0.05 %	109,593	-0.04 %	109,640	-0.05 %	109,691	2,240	3.11	3.11	0.00 0.00 %
JASZ23	Dec 2023	85,308	0.00 %	85,308	0.00 %	85,307	-1.15 %	86,302	0.01 %	86,297	0	1.35	1.26	0.09 7.14 %
KTCU23	Sep 2023	65,759	41.00 %	46,636	-1.68 %	47,435	-4.08 %	49,451	1.85 %	48,554	40,536	46.74	47.00	-0.26 -0.55 %
AAVU23	Sep 2023	60,612	0.01 %	60,603	8.98 %	55,608	-0.14 %	55,688	3.53 %	53,791	4,052	2.59	2.62	-0.03 -1.15 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.85	0.86	-0.01 -1.16 %
BANPUU23	Sep 2023	58,313	0.62 %	57,951	-12.09 %	65,922	-2.93 %	67,914	0.69 %	67,447	539	8.54	8.55	-0.01 -0.12 %
JASU23	Sep 2023	57,154	1.97 %	56,048	0.01 %	56,044	-0.11 %	56,106	0.02 %	56,094	1,235	1.34	1.28	0.06 4.69 %
BANPUZ23	Dec 2023	42,424	0.01 %	42,419	0.47 %	42,219	0.95 %	41,822	0.96 %	41,423	15	8.55	8.53	0.02 0.23 %
BCPGU23	Sep 2023	37,408	0.00 %	37,407	0.13 %	37,357	0.24 %	37,267	-0.11 %	37,307	104	8.81	8.91	-0.10 -1.12 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.34	0.07	5.51
GULF	47.25	1.75	3.85
BGRIM	35.25	1.00	2.92
GPSC	53.00	1.25	2.42
SCGP	37.25	0.75	2.05
PTTEP	155.00	3.00	1.97
EGCO	131.00	2.50	1.95
TOA	27.00	0.50	1.89
THCOM	11.10	0.20	1.83
BCP	38.25	0.50	1.32

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	10.40	-1.20	-10.34
BEAUTY	0.50	-0.04	-7.41
JMT	33.00	-2.50	-7.04
EPG	6.20	-0.45	-6.77
STGT	7.20	-0.35	-4.64
COM7	26.25	-1.25	-4.55
ERW	4.32	-0.20	-4.42
HANA	43.00	-1.75	-3.91
S	1.25	-0.05	-3.85
CENTEL	45.25	-1.75	-3.72

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
07/12/2023	91,821	83,192	8,629	34,302	34,314	-12	135,911	144,528	-8,617	262,034	664,447

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2023	14,963	15,913	-950	1,621	1,159	462	14,590	14,102	488	31,174	48,027

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2023	362	644	-282	14,864	18,090	-3,226	39,959	36,451	3,508	55,185	109,768