

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|-------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 17-Jul-23 | 14-Jul-23 | Change | 17-Jul-23 | (+/-) | 14-Jul-23 | (+/-) | 13-Jul-23 | (+/-) | 12-Jul-23 | (+/-) | 11-Jul-23 |
| S50N23 | Jul 2023 | 940.00 | 936.10 | 3.90 0.42 % | 153 | -4.38 % | 160 | 13.48 % | 141 | 0.71 % | 140 | -0.71 % | 141 |
| S50Q23 | Aug 2023 | 939.10 | 934.20 | 4.90 0.52 % | 40 | -14.89 % | 47 | -6.00 % | 50 | 2.04 % | 49 | 6.52 % | 46 |
| S50U23 | Sep 2023 | 937.80 | 932.60 | 5.20 0.56 % | 552,495 | -4.91 % | 581,030 | 4.78 % | 554,502 | -2.94 % | 571,298 | 3.62 % | 551,365 |
| S50Z23 | Dec 2023 | 939.20 | 933.90 | 5.30 0.57 % | 73,305 | -5.28 % | 77,390 | 8.04 % | 71,631 | -1.96 % | 73,062 | 3.29 % | 70,737 |
| S50H24 | Mar 2024 | 934.50 | 929.50 | 5.00 0.54 % | 15,142 | -1.10 % | 15,310 | -0.83 % | 15,438 | -2.90 % | 15,899 | 2.11 % | 15,570 |
| S50M24 | Jun 2024 | 932.40 | 927.20 | 5.20 0.56 % | 4,673 | 4.78 % | 4,460 | 17.31 % | 3,802 | -4.93 % | 3,999 | 11.64 % | 3,582 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|---------|-----------|
| | | | 17-Jul-23 | 14-Jul-23 | Change | 17-Jul-23 | (+/-) | 14-Jul-23 | (+/-) | 13-Jul-23 | (+/-) | 12-Jul-23 | (+/-) | 11-Jul-23 |
| TTBU23 | Sep 2023 | 77,300 | 1.59 | 1.56 | 0.03 1.92 % | 70,526 | 63.21 % | 43,212 | 65.46 % | 26,116 | 10.70 % | 23,592 | 9.83 % | 21,480 |
| SIRIU23 | Sep 2023 | 66,169 | 2.02 | 1.90 | 0.12 6.32 % | 69,141 | 30.48 % | 52,990 | 82.78 % | 28,991 | 28.97 % | 22,479 | 7.49 % | 20,913 |
| BANPUU23 | Sep 2023 | 7,690 | 8.85 | 8.74 | 0.11 1.26 % | 57,592 | -7.92 % | 62,545 | 7.20 % | 58,345 | 0.05 % | 58,313 | 0.62 % | 57,951 |
| TRUEU23 | Sep 2023 | 7,078 | 6.82 | 6.86 | -0.04 -0.58 % | 24,941 | 6.53 % | 23,412 | 34.54 % | 17,402 | 13.01 % | 15,398 | 0.37 % | 15,342 |
| SIRIZ23 | Dec 2023 | 5,562 | 2.02 | 1.91 | 0.11 5.76 % | 14,642 | 1.65 % | 14,405 | 16.20 % | 12,397 | 6.39 % | 11,652 | 36.46 % | 8,539 |
| PTTU23 | Sep 2023 | 4,127 | 34.41 | 34.43 | -0.02 -0.06 % | 11,045 | -19.37 % | 13,699 | -1.73 % | 13,940 | 3.84 % | 13,425 | 1.63 % | 13,210 |
| AAVU23 | Sep 2023 | 4,077 | 2.64 | 2.60 | 0.04 1.54 % | 56,468 | 3.36 % | 54,634 | 3.87 % | 52,596 | -13.23 % | 60,612 | 0.01 % | 60,603 |
| KTBU23 | Sep 2023 | 3,295 | 19.62 | 19.60 | 0.02 0.10 % | 29,544 | -4.90 % | 31,066 | -3.44 % | 32,172 | 2.02 % | 31,534 | 0.66 % | 31,328 |
| BCPGU23 | Sep 2023 | 2,514 | 9.59 | 9.06 | 0.53 5.85 % | 39,586 | 6.11 % | 37,307 | 0.00 % | 37,307 | -0.27 % | 37,408 | 0.00 % | 37,407 |
| LHM24 | Jun 2024 | 2,500 | 8.17 | 8.10 | 0.07 0.86 % | 2,500 | 6.11 % | 0 | 0.00 % | 0 | -0.27 % | 0 | 0.00 % | 0 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | Volume | | Settle Price | | | | | | |
|-------------------------|------------------|-----------------|---------|-----------|----------|-----------|----------|--------------|---------|-----------|------------|-----------|-----------|-------------|
| | | 17-Jul-23 | (+/-) | 14-Jul-23 | (+/-) | 13-Jul-23 | (+/-) | 12-Jul-23 | (+/-) | 11-Jul-23 | (Contract) | 17-Jul-23 | 14-Jul-23 | Change |
| BLANDU23 | Sep 2023 | 162,396 | -0.29 % | 162,870 | -0.90 % | 164,356 | 0.03 % | 164,310 | -0.28 % | 164,768 | 32 | 0.83 | 0.83 | 0.00 0.00 % |
| GUNKULU23 | Sep 2023 | 110,517 | -1.01 % | 111,650 | -0.06 % | 111,718 | -0.02 % | 111,745 | 1.91 % | 109,650 | 1,565 | 3.24 | 3.17 | 0.07 2.21 % |
| JASZ23 | Dec 2023 | 84,311 | -1.17 % | 85,311 | 0.00 % | 85,308 | 0.00 % | 85,308 | 0.00 % | 85,308 | 520 | 1.40 | 1.38 | 0.02 1.45 % |
| TTBU23 | Sep 2023 | 70,526 | 63.21 % | 43,212 | 65.46 % | 26,116 | 10.70 % | 23,592 | 9.83 % | 21,480 | 77,300 | 1.59 | 1.56 | 0.03 1.92 % |
| SIRIU23 | Sep 2023 | 69,141 | 30.48 % | 52,990 | 82.78 % | 28,991 | 28.97 % | 22,479 | 7.49 % | 20,913 | 66,169 | 2.02 | 1.90 | 0.12 6.32 % |
| BLANDH24 | Mar 2024 | 60,029 | 0.00 % | 60,029 | 0.00 % | 60,029 | 0.00 % | 60,029 | 0.00 % | 60,029 | 0 | 0.84 | 0.84 | 0.00 0.00 % |
| BANPUU23 | Sep 2023 | 57,592 | -7.92 % | 62,545 | 7.20 % | 58,345 | 0.05 % | 58,313 | 0.62 % | 57,951 | 7,690 | 8.85 | 8.74 | 0.11 1.26 % |
| JASU23 | Sep 2023 | 57,036 | 0.00 % | 57,037 | -0.02 % | 57,049 | -0.18 % | 57,154 | 1.97 % | 56,048 | 154 | 1.39 | 1.37 | 0.02 1.46 % |
| AAVU23 | Sep 2023 | 56,468 | 3.36 % | 54,634 | 3.87 % | 52,596 | -13.23 % | 60,612 | 0.01 % | 60,603 | 4,077 | 2.64 | 2.60 | 0.04 1.54 % |
| KTCU23 | Sep 2023 | 51,638 | 0.00 % | 51,640 | -10.48 % | 57,685 | -12.28 % | 65,759 | 41.00 % | 46,636 | 19 | 46.48 | 46.00 | 0.48 1.04 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| CK | 21.30 | 1.20 | 5.97 |
| SIRI | 2.04 | 0.11 | 5.70 |
| SAMART | 6.10 | 0.30 | 5.17 |
| THCOM | 12.50 | 0.60 | 5.04 |
| BCPG | 9.60 | 0.45 | 4.92 |
| STEC | 9.80 | 0.40 | 4.26 |
| KEX | 10.00 | 0.40 | 4.17 |
| MTC | 37.75 | 1.50 | 4.14 |
| MBK | 16.20 | 0.50 | 3.18 |
| ERW | 4.62 | 0.14 | 3.12 |

Top Losser (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| PTTGC | 38.50 | -2.00 | -4.94 |
| IVL | 34.25 | -1.00 | -2.84 |
| PSL | 9.30 | -0.25 | -2.62 |
| PTTEP | 155.00 | -3.50 | -2.21 |
| PTT | 34.50 | -0.50 | -1.43 |
| CPF | 19.50 | -0.20 | -1.02 |
| TQM | 25.75 | -0.25 | -0.96 |
| GFPT | 12.60 | -0.10 | -0.79 |
| SCGP | 39.25 | -0.25 | -0.63 |
| TOP | 46.50 | -0.25 | -0.53 |

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 |
| 17/07/2023 | 87,528 | 82,090 | 5,438 | 37,235 | 38,491 | -1,256 | 102,844 | 107,026 | -4,182 | 227,607 | 645,808 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-----|--------------------|-------|-----|----------------|--------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 17/07/2023 | 24,921 | 24,837 | 84 | 1,421 | 1,161 | 260 | 18,979 | 19,323 | -344 | 45,321 | 57,902 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 17/07/2023 | 804 | 854 | -50 | 16,519 | 8,347 | 8,172 | 14,885 | 23,007 | -8,122 | 32,208 | 116,710 |