

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		18-Jul-23	17-Jul-23	Change	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(+/-)	13-Jul-23	(+/-)	12-Jul-23
S50N23	Jul 2023	945.00	940.00	5.00 0.53 %	154	0.65 %	153	-4.38 %	160	13.48 %	141	0.71 %	140
S50Q23	Aug 2023	944.40	939.10	5.30 0.56 %	47	17.50 %	40	-14.89 %	47	-6.00 %	50	2.04 %	49
S50U23	Sep 2023	943.40	937.80	5.60 0.60 %	521,952	-5.53 %	552,495	-4.91 %	581,030	4.78 %	554,502	-2.94 %	571,298
S50Z23	Dec 2023	944.30	939.20	5.10 0.54 %	72,159	-1.56 %	73,305	-5.28 %	77,390	8.04 %	71,631	-1.96 %	73,062
S50H24	Mar 2024	939.50	934.50	5.00 0.54 %	14,675	-3.08 %	15,142	-1.10 %	15,310	-0.83 %	15,438	-2.90 %	15,899
S50M24	Jun 2024	937.80	932.40	5.40 0.58 %	5,006	7.13 %	4,673	4.78 %	4,460	17.31 %	3,802	-4.93 %	3,999

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Jul-23	17-Jul-23	Change	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(+/-)	13-Jul-23	(+/-)	12-Jul-23
KTBU23	Sep 2023	25,340	20.29	19.62	0.67 3.41 %	31,796	7.62 %	29,544	-4.90 %	31,066	-3.44 %	32,172	2.02 %	31,534
SIRIU23	Sep 2023	24,966	2.05	2.02	0.03 1.49 %	40,939	-40.79 %	69,141	30.48 %	52,990	82.78 %	28,991	28.97 %	22,479
BANPUU23	Sep 2023	21,540	8.85	8.85	0.00 0.00 %	78,108	35.62 %	57,592	-7.92 %	62,545	7.20 %	58,345	0.05 %	58,313
TTBZ23	Dec 2023	12,618	1.60	1.58	0.02 1.27 %	17,285	29.43 %	13,355	0.02 %	13,352	59.92 %	8,349	-0.14 %	8,361
TTBU23	Sep 2023	8,766	1.62	1.59	0.03 1.89 %	29,892	-57.62 %	70,526	63.21 %	43,212	65.46 %	26,116	10.70 %	23,592
TRUEZ23	Dec 2023	6,001	6.90	6.84	0.06 0.88 %	10,755	-27.11 %	14,756	-3.28 %	15,257	3.42 %	14,753	-0.05 %	14,760
SIRIZ23	Dec 2023	5,517	2.04	2.02	0.02 0.99 %	15,651	6.89 %	14,642	1.65 %	14,405	16.20 %	12,397	6.39 %	11,652
PTGU23	Sep 2023	5,306	10.65	10.37	0.28 2.70 %	13,961	7.92 %	12,937	1.07 %	12,800	9.98 %	11,639	-12.89 %	13,361
TRUEU23	Sep 2023	4,061	6.92	6.82	0.10 1.47 %	19,934	-20.08 %	24,941	6.53 %	23,412	34.54 %	17,402	13.01 %	15,398
KTCU23	Sep 2023	4,024	46.86	46.48	0.38 0.82 %	55,614	7.70 %	51,638	0.00 %	51,640	-10.48 %	57,685	-12.28 %	65,759

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(+/-)	13-Jul-23	(+/-)	12-Jul-23	(Contract)	18-Jul-23	17-Jul-23	Change
BLANDU23	Sep 2023	164,437	1.26 %	162,396	-0.29 %	162,870	-0.90 %	164,356	0.03 %	164,310	2,051	0.83	0.83	0.00 0.00 %
GUNKULU23	Sep 2023	110,632	0.10 %	110,517	-1.01 %	111,650	-0.06 %	111,718	-0.02 %	111,745	500	3.17	3.24	-0.07 -2.16 %
JASZ23	Dec 2023	83,821	-0.58 %	84,311	-1.17 %	85,311	0.00 %	85,308	0.00 %	85,308	10	1.37	1.40	-0.03 -2.14 %
BANPUU23	Sep 2023	78,108	35.62 %	57,592	-7.92 %	62,545	7.20 %	58,345	0.05 %	58,313	21,540	8.85	8.85	0.00 0.00 %
BLANDH24	Mar 2024	60,045	0.03 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	16	0.84	0.84	0.00 0.00 %
JASU23	Sep 2023	57,038	0.00 %	57,036	0.00 %	57,037	-0.02 %	57,049	-0.18 %	57,154	2	1.37	1.39	-0.02 -1.44 %
KTCU23	Sep 2023	55,614	7.70 %	51,638	0.00 %	51,640	-10.48 %	57,685	-12.28 %	65,759	4,024	46.86	46.48	0.38 0.82 %
AAVU23	Sep 2023	53,499	-5.26 %	56,468	3.36 %	54,634	3.87 %	52,596	-13.23 %	60,612	1,116	2.62	2.64	-0.02 -0.76 %
BANPUZ23	Dec 2023	43,713	-0.45 %	43,910	3.39 %	42,470	0.30 %	42,343	-0.19 %	42,424	629	8.85	8.85	0.00 0.00 %
SIRIU23	Sep 2023	40,939	-40.79 %	69,141	30.48 %	52,990	82.78 %	28,991	28.97 %	22,479	24,966	2.05	2.02	0.03 1.49 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	51.00	2.25	4.62
PTG	10.70	0.40	3.88
TTB	1.64	0.05	3.14
KTB	20.30	0.60	3.05
DELTA	107.00	3.00	2.88
KCE	40.00	0.75	1.91
BBL	163.00	3.00	1.88
SCB	111.50	2.00	1.83
OSP	28.75	0.50	1.77
CPF	19.80	0.30	1.54

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.00	-0.60	-4.76
STGT	7.30	-0.20	-2.67
IVL	33.50	-0.75	-2.19
AWC	4.50	-0.10	-2.17
CRC	39.75	-0.75	-1.85
BEM	8.60	-0.15	-1.71
IRPC	2.34	-0.04	-1.68
M	45.50	-0.75	-1.62
MINT	32.75	-0.50	-1.50
BJC	34.25	-0.50	-1.44

## 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
18/07/2023	89,395	78,179	11,216	30,313	31,079	-766	87,080	97,530	-10,450	206,788	613,993

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/07/2023	24,170	29,595	-5,425	2,654	1,894	760	22,257	17,592	4,665	49,081	61,474

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/07/2023	959	1,881	-922	13,910	27,417	-13,507	43,992	29,563	14,429	58,861	129,672