

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Jul-23	18-Jul-23	Change	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(+/-)	13-Jul-23
S50N23	Jul 2023	944.60	945.00	-0.40 -0.04 %	153	-0.65 %	154	0.65 %	153	-4.38 %	160	13.48 %	141
S50Q23	Aug 2023	945.60	944.40	1.20 0.13 %	49	4.26 %	47	17.50 %	40	-14.89 %	47	-6.00 %	50
S50U23	Sep 2023	942.40	943.40	-1.00 -0.11 %	533,020	2.12 %	521,952	-5.53 %	552,495	-4.91 %	581,030	4.78 %	554,502
S50Z23	Dec 2023	943.40	944.30	-0.90 -0.10 %	74,245	2.89 %	72,159	-1.56 %	73,305	-5.28 %	77,390	8.04 %	71,631
S50H24	Mar 2024	939.20	939.50	-0.30 -0.03 %	15,261	3.99 %	14,675	-3.08 %	15,142	-1.10 %	15,310	-0.83 %	15,438
S50M24	Jun 2024	936.90	937.80	-0.90 -0.10 %	5,259	5.05 %	5,006	7.13 %	4,673	4.78 %	4,460	17.31 %	3,802

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			19-Jul-23	18-Jul-23	Change	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(+/-)	13-Jul-23
BANPUU23	Sep 2023	19,200	9.08	8.85	0.23 2.60 %	77,276	-1.07 %	78,108	35.62 %	57,592	-7.92 %	62,545	7.20 %	58,345
TTBU23	Sep 2023	16,917	1.62	1.62	0.00 0.00 %	33,200	11.07 %	29,892	-57.62 %	70,526	63.21 %	43,212	65.46 %	26,116
TRUEU23	Sep 2023	13,042	6.96	6.92	0.04 0.58 %	22,408	12.41 %	19,934	-20.08 %	24,941	6.53 %	23,412	34.54 %	17,402
SIRIU23	Sep 2023	8,130	2.03	2.05	-0.02 -0.98 %	39,710	-3.00 %	40,939	-40.79 %	69,141	30.48 %	52,990	82.78 %	28,991
TTBZ23	Dec 2023	6,169	1.61	1.60	0.01 0.63 %	22,908	32.53 %	17,285	29.43 %	13,355	0.02 %	13,352	59.92 %	8,349
SIRIZ23	Dec 2023	5,506	2.05	2.04	0.01 0.49 %	13,648	-12.80 %	15,651	6.89 %	14,642	1.65 %	14,405	16.20 %	12,397
AWCU23	Sep 2023	3,598	4.54	4.53	0.01 0.22 %	9,464	37.50 %	6,883	42.12 %	4,843	-23.66 %	6,344	18.45 %	5,356
PTGU23	Sep 2023	3,112	10.86	10.65	0.21 1.97 %	15,832	13.40 %	13,961	7.92 %	12,937	1.07 %	12,800	9.98 %	11,639
JASU23	Sep 2023	3,077	1.40	1.37	0.03 2.19 %	60,068	5.31 %	57,038	0.00 %	57,036	0.00 %	57,037	-0.02 %	57,049
GUNKULZ23	Dec 2023	2,508	3.24	3.16	0.08 2.53 %	31,416	6.80 %	29,415	0.00 %	29,416	1.73 %	28,915	0.00 %	28,914

### Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(+/-)	13-Jul-23	(Contract)	19-Jul-23	18-Jul-23	Change
BLANDU23	Sep 2023	164,429	0.00 %	164,437	1.26 %	162,396	-0.29 %	162,870	-0.90 %	164,356	53	0.84	0.83	0.01 1.20 %
GUNKULU23	Sep 2023	111,551	0.83 %	110,632	0.10 %	110,517	-1.01 %	111,650	-0.06 %	111,718	2,295	3.30	3.17	0.13 4.10 %
JASZ23	Dec 2023	83,821	0.00 %	83,821	-0.58 %	84,311	-1.17 %	85,311	0.00 %	85,308	0	1.41	1.37	0.04 2.92 %
BANPUU23	Sep 2023	77,276	-1.07 %	78,108	35.62 %	57,592	-7.92 %	62,545	7.20 %	58,345	19,200	9.08	8.85	0.23 2.60 %
JASU23	Sep 2023	60,068	5.31 %	57,038	0.00 %	57,036	0.00 %	57,037	-0.02 %	57,049	3,077	1.40	1.37	0.03 2.19 %
BLANDH24	Mar 2024	60,045	0.00 %	60,045	0.03 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.85	0.84	0.01 1.19 %
KTCU23	Sep 2023	53,616	-3.59 %	55,614	7.70 %	51,638	0.00 %	51,640	-10.48 %	57,685	10	46.50	46.86	-0.36 -0.77 %
AAVU23	Sep 2023	53,060	-0.82 %	53,499	-5.26 %	56,468	3.36 %	54,634	3.87 %	52,596	701	2.67	2.62	0.05 1.91 %
BANPUZ23	Dec 2023	44,620	2.07 %	43,713	-0.45 %	43,910	3.39 %	42,470	0.30 %	42,343	1,934	9.14	8.85	0.29 3.28 %
BCPGU23	Sep 2023	41,605	3.25 %	40,295	1.79 %	39,586	6.11 %	37,307	0.00 %	37,307	1,466	9.68	9.65	0.03 0.31 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	14.70	0.80	5.76
STEC	10.40	0.55	5.58
JMT	38.25	2.00	5.52
STGT	7.70	0.40	5.48
STPI	3.84	0.18	4.92
JAS	1.41	0.05	3.68
PLANB	8.55	0.30	3.64
BANPU	9.45	0.30	3.28
GUNKUL	3.28	0.10	3.14
AMATA	23.50	0.60	2.62
SAWAD	49.00	1.25	2.62

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.50	-0.14	-3.02
ADVANC	221.00	-4.00	-1.78
THCOM	12.40	-0.20	-1.59
MINT	32.25	-0.50	-1.53
SCC	324.00	-4.00	-1.22
CENTEL	45.00	-0.50	-1.10
KTB	20.10	-0.20	-0.99
HANA	50.50	-0.50	-0.98
PTG	10.60	-0.10	-0.93
TU	12.90	-0.10	-0.77

## 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
19/07/2023	98,441	89,724	8,717	38,611	38,129	482	110,567	119,766	-9,199	247,619	627,987

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/07/2023	40,460	35,389	5,071	2,616	704	1,912	20,868	27,851	-6,983	63,944	76,491

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/07/2023	1,748	2,185	-437	39,966	50,187	-10,221	59,504	48,846	10,658	101,218	158,533