

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		20-Jul-23	19-Jul-23	Change	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23
S50N23	Jul 2023	940.90	944.60	-3.70 -0.39 %	157	2.61 %	153	-0.65 %	154	0.65 %	153	-4.38 %	160
S50Q23	Aug 2023	940.90	945.60	-4.70 -0.50 %	38	-22.45 %	49	4.26 %	47	17.50 %	40	-14.89 %	47
S50U23	Sep 2023	934.20	942.40	-8.20 -0.87 %	530,639	-0.45 %	533,020	2.12 %	521,952	-5.53 %	552,495	-4.91 %	581,030
S50Z23	Dec 2023	935.10	943.40	-8.30 -0.88 %	72,875	-1.85 %	74,245	2.89 %	72,159	-1.56 %	73,305	-5.28 %	77,390
S50H24	Mar 2024	931.60	939.20	-7.60 -0.81 %	14,395	-5.67 %	15,261	3.99 %	14,675	-3.08 %	15,142	-1.10 %	15,310
S50M24	Jun 2024	929.70	936.90	-7.20 -0.77 %	5,708	8.54 %	5,259	5.05 %	5,006	7.13 %	4,673	4.78 %	4,460

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jul-23	19-Jul-23	Change	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23
SIRIU23	Sep 2023	30,571	1.97	2.03	-0.06 -2.96 %	49,893	25.64 %	39,710	-3.00 %	40,939	-40.79 %	69,141	30.48 %	52,990
SIRIZ23	Dec 2023	20,005	2.01	2.05	-0.04 -1.95 %	25,148	84.26 %	13,648	-12.80 %	15,651	6.89 %	14,642	1.65 %	14,405
TTBZ23	Dec 2023	17,071	1.60	1.61	-0.01 -0.62 %	6,921	-69.79 %	22,908	32.53 %	17,285	29.43 %	13,355	0.02 %	13,352
KTCU23	Sep 2023	11,223	45.67	46.50	-0.83 -1.78 %	60,227	12.33 %	53,616	-3.59 %	55,614	7.70 %	51,638	0.00 %	51,640
KTBU23	Sep 2023	11,083	20.20	20.06	0.14 0.70 %	34,403	17.62 %	29,249	-8.01 %	31,796	7.62 %	29,544	-4.90 %	31,066
TTBU23	Sep 2023	9,785	1.63	1.62	0.01 0.62 %	28,073	-15.44 %	33,200	11.07 %	29,892	-57.62 %	70,526	63.21 %	43,212
TRUEU23	Sep 2023	3,516	6.85	6.96	-0.11 -1.58 %	17,403	-22.34 %	22,408	12.41 %	19,934	-20.08 %	24,941	6.53 %	23,412
WHAU23	Sep 2023	2,728	4.86	4.91	-0.05 -1.02 %	11,485	5.10 %	10,928	16.91 %	9,347	-0.29 %	9,374	7.33 %	8,734
AWCM24	Jun 2024	2,500	4.53	4.59	-0.06 -1.31 %	3,013	487.33 %	513	0.00 %	513	##### %	11	10.00 %	10
GUNKULH24	Mar 2024	2,500	3.25	3.27	-0.02 -0.61 %	5,103	24.37 %	4,103	0.00 %	4,103	0.00 %	4,103	57.63 %	2,603

### Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23	(+/-)	14-Jul-23	(Contract)	20-Jul-23	19-Jul-23	Change
BLANDU23	Sep 2023	164,428	0.00 %	164,429	0.00 %	164,437	1.26 %	162,396	-0.29 %	162,870	15	0.85	0.84	0.01 1.19 %
GUNKULU23	Sep 2023	110,947	-0.54 %	111,551	0.83 %	110,632	0.10 %	110,517	-1.01 %	111,650	558	3.28	3.30	-0.02 -0.61 %
JASZ23	Dec 2023	83,821	0.00 %	83,821	0.00 %	83,821	-0.58 %	84,311	-1.17 %	85,311	0	1.42	1.41	0.01 0.71 %
BANPUU23	Sep 2023	72,933	-5.62 %	77,276	-1.07 %	78,108	35.62 %	57,592	-7.92 %	62,545	2,422	8.93	9.08	-0.15 -1.65 %
KTCU23	Sep 2023	60,227	12.33 %	53,616	-3.59 %	55,614	7.70 %	51,638	0.00 %	51,640	11,223	45.67	46.50	-0.83 -1.78 %
JASU23	Sep 2023	60,061	-0.01 %	60,068	5.31 %	57,038	0.00 %	57,036	0.00 %	57,037	552	1.41	1.40	0.01 0.71 %
BLANDH24	Mar 2024	60,045	0.00 %	60,045	0.00 %	60,045	0.03 %	60,029	0.00 %	60,029	0	0.86	0.85	0.01 1.18 %
AAVU23	Sep 2023	52,961	-0.19 %	53,060	-0.82 %	53,499	-5.26 %	56,468	3.36 %	54,634	85	2.62	2.67	-0.05 -1.87 %
SIRIU23	Sep 2023	49,893	25.64 %	39,710	-3.00 %	40,939	-40.79 %	69,141	30.48 %	52,990	30,571	1.97	2.03	-0.06 -2.96 %
BANPUZ23	Dec 2023	43,815	-1.80 %	44,620	2.07 %	43,713	-0.45 %	43,910	3.39 %	42,470	823	8.95	9.14	-0.19 -2.08 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	2.86	0.26	10.00
AP	11.90	0.20	1.71
ITD	1.41	0.02	1.44
TTB	1.65	0.02	1.23
KTB	20.30	0.20	1.00
PTG	10.70	0.10	0.94
RATCH	37.00	0.25	0.68
SPALI	21.40	0.10	0.47

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	37.00	-2.00	-5.13
BCP	37.00	-1.50	-3.90
STGT	7.40	-0.30	-3.90
KCE	38.75	-1.50	-3.73
MTC	36.50	-1.25	-3.31
THCOM	12.00	-0.40	-3.23
SCGP	38.25	-1.25	-3.16
SAWAD	47.50	-1.50	-3.06
IVL	32.75	-1.00	-2.96
BPP	14.20	-0.40	-2.74

### 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
20/07/2023	93,301	89,082	4,219	37,315	38,132	-817	109,153	112,555	-3,402	239,769	623,812

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2023	17,930	19,628	-1,698	1,486	1,110	376	15,682	14,360	1,322	35,098	61,282

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2023	718	1,416	-698	9,448	9,902	-454	29,298	28,146	1,152	39,464	130,564