

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		25-Jul-23	24-Jul-23	Change	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23
S50N23	Jul 2023	941.70	941.10	0.60 0.06 %	154	-1.28 %	156	-1.89 %	159	1.27 %	157	2.61 %	153
S50Q23	Aug 2023	941.10	942.70	-1.60 -0.17 %	40	-2.44 %	41	-12.77 %	47	23.68 %	38	-22.45 %	49
S50U23	Sep 2023	943.10	938.00	5.10 0.54 %	497,320	-1.70 %	505,915	-5.55 %	535,653	0.94 %	530,639	-0.45 %	533,020
S50Z23	Dec 2023	943.80	939.40	4.40 0.47 %	73,185	-1.57 %	74,351	-1.84 %	75,741	3.93 %	72,875	-1.85 %	74,245
S50H24	Mar 2024	938.60	934.40	4.20 0.45 %	14,372	-3.47 %	14,889	-1.63 %	15,136	5.15 %	14,395	-5.67 %	15,261
S50M24	Jun 2024	936.60	932.50	4.10 0.44 %	6,025	-2.65 %	6,189	7.69 %	5,747	0.68 %	5,708	8.54 %	5,259

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jul-23	24-Jul-23	Change	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23
TTBU23	Sep 2023	4,515	1.65	1.65	0.00 0.00 %	15,737	-18.10 %	19,214	-21.08 %	24,345	-13.28 %	28,073	-15.44 %	33,200
SIRIU23	Sep 2023	2,725	1.93	1.93	0.00 0.00 %	39,426	-1.50 %	40,026	-0.70 %	40,309	-19.21 %	49,893	25.64 %	39,710
GUNKULU23	Sep 2023	2,038	3.31	3.36	-0.05 -1.49 %	111,410	-0.89 %	112,413	1.34 %	110,922	-0.02 %	110,947	-0.54 %	111,551
KBANKU23	Sep 2023	2,018	124.90	124.80	0.10 0.08 %	7,235	17.53 %	6,156	-19.40 %	7,638	26.54 %	6,036	-1.24 %	6,112
BANPUU23	Sep 2023	1,822	9.09	9.08	0.01 0.11 %	68,378	-1.25 %	69,246	12.59 %	61,504	-15.67 %	72,933	-5.62 %	77,276
GULFU23	Sep 2023	1,822	48.36	48.45	-0.09 -0.19 %	9,502	-8.97 %	10,438	-0.77 %	10,519	-7.11 %	11,324	-2.18 %	11,576
CHGH24	Mar 2024	1,501	2.84	2.85	-0.01 -0.35 %	4,501	12.52 %	4,000	60.00 %	2,500	25.00 %	2,000	0.00 %	2,000
BBLU23	Sep 2023	1,410	167.80	165.85	1.95 1.18 %	6,758	-5.63 %	7,161	-3.35 %	7,409	26.20 %	5,871	2.69 %	5,717
BDMSZ23	Dec 2023	1,401	28.55	28.59	-0.04 -0.14 %	2,432	0.00 %	2,432	4.29 %	2,332	-7.90 %	2,532	0.00 %	2,532
PTTU23	Sep 2023	1,356	34.14	33.99	0.15 0.44 %	11,348	4.60 %	10,849	-0.94 %	10,952	2.97 %	10,636	-2.61 %	10,921

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(Contract)	25-Jul-23	24-Jul-23	Change
BLANDU23	Sep 2023	162,464	0.03 %	162,414	-1.22 %	164,414	-0.01 %	164,428	0.00 %	164,429	54	0.83	0.83	0.00 0.00 %
GUNKULU23	Sep 2023	111,410	-0.89 %	112,413	1.34 %	110,922	-0.02 %	110,947	-0.54 %	111,551	2,038	3.31	3.36	-0.05 -1.49 %
JASZ23	Dec 2023	83,821	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	0	1.41	1.39	0.02 1.44 %
BANPUU23	Sep 2023	68,378	-1.25 %	69,246	12.59 %	61,504	-15.67 %	72,933	-5.62 %	77,276	1,822	9.09	9.08	0.01 0.11 %
BLANDH24	Mar 2024	60,045	0.00 %	60,045	0.00 %	60,045	0.00 %	60,045	0.00 %	60,045	0	0.84	0.84	0.00 0.00 %
JASU23	Sep 2023	59,061	-0.84 %	59,561	0.06 %	59,523	-0.90 %	60,061	-0.01 %	60,068	149	1.40	1.38	0.02 1.45 %
KTCU23	Sep 2023	55,679	0.10 %	55,624	-1.79 %	56,638	-5.96 %	60,227	12.33 %	53,616	123	47.00	46.50	0.50 1.08 %
AAVU23	Sep 2023	52,950	0.00 %	52,950	-0.01 %	52,953	-0.02 %	52,961	-0.19 %	53,060	11	2.61	2.61	0.00 0.00 %
BANPUZ23	Dec 2023	44,935	0.69 %	44,629	1.40 %	44,014	0.45 %	43,815	-1.80 %	44,620	520	9.10	9.03	0.07 0.78 %
BCPGU23	Sep 2023	41,488	-0.23 %	41,584	0.00 %	41,584	0.00 %	41,584	-0.05 %	41,605	38	9.61	9.61	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	32.50	1.50	4.84
SCGP	40.00	1.50	3.90
PTTGC	38.25	1.00	2.68
BEM	9.00	0.20	2.27
ERW	4.52	0.10	2.26
TOP	49.50	1.00	2.06
BCP	38.50	0.75	1.99
PTG	10.60	0.20	1.92
OR	21.60	0.40	1.89
PTT	35.00	0.50	1.45

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EGCO	128.00	-9.50	-6.91
RATCH	35.25	-2.00	-5.37
BA	14.00	-0.40	-2.78
CKP	3.46	-0.08	-2.26
CPALL	61.75	-1.25	-1.98
SUPER	0.50	-0.01	-1.96
GUNKUL	3.30	-0.06	-1.79
KKP	54.75	-1.00	-1.79
EPG	6.55	-0.10	-1.50
TRUE	6.80	-0.10	-1.45

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
25/07/2023	83,254	65,590	17,664	27,149	28,666	-1,517	78,209	94,356	-16,147	188,612	591,096

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/07/2023	18,395	19,047	-652	1,147	2,357	-1,210	13,755	11,893	1,862	33,297	66,364

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/07/2023	289	250	39	21,983	13,109	8,874	23,895	32,808	-8,913	46,167	118,306