

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		31-Jul-23	27-Jul-23	Change	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23
S50Q23	Aug 2023	963.30	956.00	7.30 0.76 %	47	0.00 %	47	20.51 %	39	-2.50 %	40	-2.44 %	41
S50U23	Sep 2023	963.70	954.60	9.10 0.95 %	557,454	2.41 %	544,338	11.91 %	486,422	-2.19 %	497,320	-1.70 %	505,915
S50V23	Oct 2023	968.30	951.00	17.30 1.82 %	5	##### %	2	0.00 %	0	0.00 %	0	0.00 %	0
S50Z23	Dec 2023	964.60	955.70	8.90 0.93 %	76,735	-3.50 %	79,520	11.16 %	71,537	-2.25 %	73,185	-1.57 %	74,351
S50H24	Mar 2024	960.00	950.70	9.30 0.98 %	15,424	1.27 %	15,231	6.47 %	14,306	-0.46 %	14,372	-3.47 %	14,889
S50M24	Jun 2024	957.80	948.40	9.40 0.99 %	6,005	-15.16 %	7,078	20.56 %	5,871	-2.56 %	6,025	-2.65 %	6,189

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Jul-23	27-Jul-23	Change	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23
BANPUU23	Sep 2023	7,856	9.29	9.24	0.05 0.54 %	62,484	3.62 %	60,300	-5.75 %	63,976	-6.44 %	68,378	-1.25 %	69,246
IRPCU23	Sep 2023	5,990	2.45	2.37	0.08 3.38 %	15,280	3.64 %	14,743	10.12 %	13,388	24.66 %	10,740	-0.09 %	10,750
TTBU23	Sep 2023	4,154	1.71	1.68	0.03 1.79 %	19,032	0.49 %	18,940	-0.09 %	18,958	20.47 %	15,737	-18.10 %	19,214
TUU23	Sep 2023	3,212	13.49	13.00	0.49 3.77 %	11,472	-3.34 %	11,869	0.40 %	11,822	0.00 %	11,822	0.00 %	11,822
SPRCU23	Sep 2023	3,034	8.53	8.22	0.31 3.77 %	1,685	41.36 %	1,192	-1.65 %	1,212	0.83 %	1,202	74.96 %	687
SIRIU23	Sep 2023	2,611	1.96	1.98	-0.02 -1.01 %	42,704	-4.71 %	44,813	5.87 %	42,327	7.36 %	39,426	-1.50 %	40,026
CHGZ23	Dec 2023	2,505	2.85	2.85	0.00 0.00 %	4,071	159.96 %	1,566	-0.25 %	1,570	0.51 %	1,562	0.06 %	1,561
CHGH24	Mar 2024	2,005	2.82	2.83	-0.01 -0.35 %	3,506	-29.89 %	5,001	11.11 %	4,501	0.00 %	4,501	12.52 %	4,000
WHAZ23	Dec 2023	2,003	4.94	4.88	0.06 1.23 %	9,066	28.30 %	7,066	16.89 %	6,045	9.27 %	5,532	0.00 %	5,532
IRPCM24	Jun 2024	2,000	2.43	2.35	0.08 3.40 %	2,003	##### %	3	-99.70 %	1,003	0.00 %	1,003	0.00 %	1,003

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(Contract)	31-Jul-23	27-Jul-23	Change
BLANDU23	Sep 2023	162,975	0.00 %	162,975	0.31 %	162,464	0.00 %	162,464	0.03 %	162,414	15	0.83	0.82	0.01 1.22 %
GUNKULU23	Sep 2023	112,390	1.35 %	110,888	0.91 %	109,884	-1.37 %	111,410	-0.89 %	112,413	1,545	3.48	3.43	0.05 1.46 %
JASZ23	Dec 2023	83,817	0.00 %	83,818	0.00 %	83,818	0.00 %	83,821	0.00 %	83,821	1	1.54	1.48	0.06 4.05 %
BANPUU23	Sep 2023	62,484	3.62 %	60,300	-5.75 %	63,976	-6.44 %	68,378	-1.25 %	69,246	7,856	9.29	9.24	0.05 0.54 %
BLANDH24	Mar 2024	60,114	0.00 %	60,115	0.08 %	60,065	0.03 %	60,045	0.00 %	60,045	1	0.84	0.82	0.02 2.44 %
JASU23	Sep 2023	58,942	0.03 %	58,925	-0.90 %	59,462	0.68 %	59,061	-0.84 %	59,561	138	1.53	1.47	0.06 4.08 %
KTCU23	Sep 2023	55,595	-0.01 %	55,601	-0.11 %	55,664	-0.03 %	55,679	0.10 %	55,624	2	46.90	47.38	-0.48 -1.01 %
AAVU23	Sep 2023	52,420	-1.09 %	52,997	0.07 %	52,958	0.02 %	52,950	0.00 %	52,950	130	2.71	2.67	0.04 1.50 %
BANPUZ23	Dec 2023	52,220	-0.81 %	52,648	15.87 %	45,436	1.11 %	44,935	0.69 %	44,629	447	9.35	9.33	0.02 0.21 %
SIRIU23	Sep 2023	42,704	-4.71 %	44,813	5.87 %	42,327	7.36 %	39,426	-1.50 %	40,026	2,611	1.96	1.98	-0.02 -1.01 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.35	0.65	11.40
KCE	43.25	3.50	8.81
VGI	2.92	0.14	5.04
SPRC	8.75	0.40	4.79
BTS	8.10	0.30	3.85
TU	13.50	0.50	3.85
EA	62.00	2.25	3.77
TOP	51.25	1.75	3.54
IRPC	2.44	0.08	3.39
DELTA	113.00	3.50	3.20

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	7.20	-0.30	-4.00
SAWAD	47.25	-1.25	-2.58
STPI	3.84	-0.10	-2.54
CRC	41.25	-1.00	-2.37
AMATA	23.50	-0.50	-2.08
COM7	28.00	-0.50	-1.75
BCH	17.80	-0.30	-1.66
MTC	35.50	-0.50	-1.39
JMT	38.75	-0.50	-1.27
BLAND	0.81	-0.01	-1.22

### 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
31/07/2023	107,275	97,816	9,459	33,294	34,519	-1,225	82,229	90,463	-8,234	222,798	655,670

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/07/2023	35,136	50,528	-15,392	1,009	2,065	-1,056	32,511	16,063	16,448	68,656	85,329

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/07/2023	578	280	298	18,948	14,670	4,278	28,960	33,536	-4,576	48,486	111,403