

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-May-23	25-May-23	Change	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(+/-)	23-May-23	(+/-)	22-May-23
S50K23	May 2023	924.40	929.40	-5.00 -0.54 %	168	-2.89 %	173	-19.53 %	215	1.42 %	212	-2.30 %	217
S50M23	Jun 2023	921.90	927.10	-5.20 -0.56 %	503,766	-4.43 %	527,110	2.72 %	513,144	-3.29 %	530,578	-4.95 %	558,208
S50N23	Jul 2023	923.30	924.00	-0.70 -0.08 %	115	0.00 %	115	-2.54 %	118	1.72 %	116	3.57 %	112
S50U23	Sep 2023	919.30	924.40	-5.10 -0.55 %	69,654	2.01 %	68,284	-2.76 %	70,220	-1.72 %	71,446	-6.29 %	76,240
S50Z23	Dec 2023	919.60	924.20	-4.60 -0.50 %	30,318	-1.77 %	30,863	-0.40 %	30,987	0.09 %	30,960	-7.34 %	33,412
S50H24	Mar 2024	917.10	920.90	-3.80 -0.41 %	7,547	0.20 %	7,532	-1.77 %	7,668	-2.18 %	7,839	-17.07 %	9,453

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-May-23	25-May-23	Change	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(+/-)	23-May-23	(+/-)	22-May-23
KTBM23	Jun 2023	11,602	19.22	19.23	-0.01 -0.05 %	16,647	42.93 %	11,647	0.01 %	11,646	62.61 %	7,162	-1.69 %	7,285
TTBU23	Sep 2023	11,073	1.55	1.54	0.01 0.65 %	16,944	6.25 %	15,947	3.32 %	15,435	2.14 %	15,112	-11.64 %	17,103
TRUEM23	Jun 2023	10,539	6.60	6.66	-0.06 -0.90 %	21,049	27.30 %	16,535	0.09 %	16,520	43.75 %	11,492	-11.65 %	13,007
BEMU23	Sep 2023	4,008	7.92	8.01	-0.09 -1.12 %	8,539	88.21 %	4,537	28.31 %	3,536	-12.39 %	4,036	32.94 %	3,036
TTBM23	Jun 2023	3,641	1.57	1.57	0.00 0.00 %	24,077	-0.05 %	24,090	-2.25 %	24,644	11.34 %	22,134	15.81 %	19,113
APZ23	Dec 2023	3,500	11.01	10.75	0.26 2.42 %	14,755	-19.17 %	18,255	0.00 %	18,255	-2.67 %	18,755	-2.60 %	19,255
GLOBALU23X	Sep 2023	2,400	18.34	18.85	-0.51 -2.71 %	301	-86.92 %	2,301	-11.53 %	2,601	0.00 %	2,601	0.00 %	2,601
BEMM23	Jun 2023	2,013	8.05	8.05	0.00 0.00 %	13,038	-0.04 %	13,043	4.73 %	12,454	0.10 %	12,442	4.25 %	11,935
BANPUM23	Jun 2023	1,861	8.10	8.19	-0.09 -1.10 %	46,451	2.77 %	45,201	-0.14 %	45,264	-0.40 %	45,444	-7.80 %	49,290
BAMM23	Jun 2023	1,589	11.10	11.14	-0.04 -0.36 %	14,613	-0.08 %	14,625	1.39 %	14,425	8.44 %	13,302	-3.13 %	13,732

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(+/-)	23-May-23	(+/-)	22-May-23	(Contract)	26-May-23	25-May-23	Change
BLANDU23	Sep 2023	163,234	-0.06 %	163,334	0.06 %	163,236	0.01 %	163,224	-15.47 %	193,105	0	0.86	0.88	-0.02 -2.27 %
GUNKULM23	Jun 2023	126,208	0.41 %	125,694	0.40 %	125,191	-0.01 %	125,205	-6.50 %	133,906	577	3.37	3.42	-0.05 -1.46 %
JASZ23	Dec 2023	80,504	0.00 %	80,504	0.00 %	80,504	0.00 %	80,504	-0.01 %	80,509	0	1.48	1.44	0.04 2.78 %
BLANDM23	Jun 2023	74,609	-0.21 %	74,765	-0.98 %	75,502	-0.69 %	76,029	-7.57 %	82,252	0	0.86	0.88	-0.02 -2.27 %
KTBU23	Sep 2023	53,340	-0.19 %	53,440	0.00 %	53,441	-3.95 %	55,639	7.33 %	51,841	0	19.15	19.20	-0.05 -0.26 %
KTCU23	Sep 2023	52,902	-0.90 %	53,382	0.04 %	53,362	-0.04 %	53,382	0.04 %	53,362	20	52.81	52.56	0.25 0.48 %
BANPUM23	Jun 2023	46,451	2.77 %	45,201	-0.14 %	45,264	-0.40 %	45,444	-7.80 %	49,290	1,861	8.10	8.19	-0.09 -1.10 %
AAVM23	Jun 2023	44,670	-0.02 %	44,681	0.03 %	44,668	0.01 %	44,662	0.02 %	44,654	4	2.73	2.73	0.00 0.00 %
BANPUU23	Sep 2023	44,223	0.97 %	43,798	0.24 %	43,693	0.39 %	43,522	0.26 %	43,408	630	7.91	8.01	-0.10 -1.25 %
JASM23	Jun 2023	43,857	-0.01 %	43,860	-0.08 %	43,896	0.10 %	43,851	0.75 %	43,524	0	1.46	1.43	0.03 2.10 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	9.15	0.45	5.17
AP	11.50	0.50	4.55
BLA	26.50	0.75	2.91
TKN	11.20	0.20	1.82
TQM	28.75	0.50	1.77
MTC	40.75	0.50	1.24
CK	19.40	0.20	1.04
GULF	48.50	0.50	1.04
OR	20.80	0.20	0.97
GPSC	60.25	0.50	0.84

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	143.00	-5.50	-3.70
JMT	40.50	-1.50	-3.57
VGI	3.26	-0.10	-2.98
PSL	9.90	-0.30	-2.94
GLOBAL	18.30	-0.50	-2.66
STGT	9.00	-0.20	-2.17
ITD	1.39	-0.03	-2.11
COM7	27.50	-0.50	-1.79
GUNKUL	3.34	-0.06	-1.76
IRPC	2.24	-0.04	-1.75

### 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
26/05/2023	71,451	83,489	-12,038	28,709	23,794	4,915	107,514	100,391	7,123	207,674	611,568

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/05/2023	28,021	28,004	17	1,427	764	663	22,168	22,848	-680	51,616	67,314

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/05/2023	1	0	1	12,223	11,971	252	14,865	15,118	-253	27,089	141,775