

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-May-23	26-May-23	Change	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(+/-)	23-May-23
S50M23	Jun 2023	931.00	921.90	9.10 0.99 %	502,096	-0.33 %	503,766	-4.43 %	527,110	2.72 %	513,144	-3.29 %	530,578
S50N23	Jul 2023	928.40	923.30	5.10 0.55 %	120	4.35 %	115	0.00 %	115	-2.54 %	118	1.72 %	116
S50U23	Sep 2023	927.70	919.30	8.40 0.91 %	69,230	-0.61 %	69,654	2.01 %	68,284	-2.76 %	70,220	-1.72 %	71,446
S50Z23	Dec 2023	927.90	919.60	8.30 0.90 %	31,061	2.45 %	30,318	-1.77 %	30,863	-0.40 %	30,987	0.09 %	30,960
S50H24	Mar 2024	924.00	917.10	6.90 0.75 %	7,500	-0.62 %	7,547	0.20 %	7,532	-1.77 %	7,668	-2.18 %	7,839

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-May-23	26-May-23	Change	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(+/-)	23-May-23
KTCU23	Sep 2023	5,400	53.06	52.81	0.25 0.47 %	54,702	3.40 %	52,902	-0.90 %	53,382	0.04 %	53,362	-0.04 %	53,382
TRUEM23	Jun 2023	5,025	6.85	6.60	0.25 3.79 %	21,052	0.01 %	21,049	27.30 %	16,535	0.09 %	16,520	43.75 %	11,492
KTBM23	Jun 2023	3,719	19.24	19.22	0.02 0.10 %	10,352	-37.81 %	16,647	42.93 %	11,647	0.01 %	11,646	62.61 %	7,162
KTBU23	Sep 2023	3,600	19.17	19.15	0.02 0.10 %	53,440	0.19 %	53,340	-0.19 %	53,440	0.00 %	53,441	-3.95 %	55,639
TUU23	Sep 2023	3,402	15.30	15.95	-0.65 -4.08 %	7,914	23.42 %	6,412	3.20 %	6,213	-1.55 %	6,311	0.00 %	6,311
WHAM23	Jun 2023	3,068	4.44	4.39	0.05 1.14 %	4,866	-0.57 %	4,894	12.02 %	4,369	-10.65 %	4,890	-46.98 %	9,223
TTBM23	Jun 2023	3,013	1.57	1.57	0.00 0.00 %	22,072	-8.33 %	24,077	-0.05 %	24,090	-2.25 %	24,644	11.34 %	22,134
TTBU23	Sep 2023	2,508	1.56	1.55	0.01 0.65 %	13,448	-20.63 %	16,944	6.25 %	15,947	3.32 %	15,435	2.14 %	15,112
AAVU23	Sep 2023	2,008	2.75	2.74	0.01 0.36 %	23,285	9.44 %	21,277	0.00 %	21,278	0.00 %	21,277	0.00 %	21,277
AAVM23	Jun 2023	2,004	2.72	2.73	-0.01 -0.37 %	44,671	0.00 %	44,670	-0.02 %	44,681	0.03 %	44,668	0.01 %	44,662

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(+/-)	23-May-23	(Contract)	29-May-23	26-May-23	Change
BLANDU23	Sep 2023	163,234	0.00 %	163,234	-0.06 %	163,334	0.06 %	163,236	0.01 %	163,224	0	0.88	0.86	0.02 2.33 %
GUNKULM23	Jun 2023	125,745	-0.37 %	126,208	0.41 %	125,694	0.40 %	125,191	-0.01 %	125,205	618	3.41	3.37	0.04 1.19 %
JASZ23	Dec 2023	80,505	0.00 %	80,504	0.00 %	80,504	0.00 %	80,504	0.00 %	80,504	5	1.67	1.48	0.19 12.84 %
BLANDM23	Jun 2023	74,610	0.00 %	74,609	-0.21 %	74,765	-0.98 %	75,502	-0.69 %	76,029	1	0.88	0.86	0.02 2.33 %
KTCU23	Sep 2023	54,702	3.40 %	52,902	-0.90 %	53,382	0.04 %	53,362	-0.04 %	53,382	5,400	53.06	52.81	0.25 0.47 %
KTBU23	Sep 2023	53,440	0.19 %	53,340	-0.19 %	53,440	0.00 %	53,441	-3.95 %	55,639	3,600	19.17	19.15	0.02 0.10 %
BANPUM23	Jun 2023	45,275	-2.53 %	46,451	2.77 %	45,201	-0.14 %	45,264	-0.40 %	45,444	203	8.25	8.10	0.15 1.85 %
AAVM23	Jun 2023	44,671	0.00 %	44,670	-0.02 %	44,681	0.03 %	44,668	0.01 %	44,662	2,004	2.72	2.73	-0.01 -0.37 %
JASM23	Jun 2023	43,818	-0.09 %	43,857	-0.01 %	43,860	-0.08 %	43,896	0.10 %	43,851	1,291	1.70	1.46	0.24 16.44 %
BANPUU23	Sep 2023	43,730	-1.11 %	44,223	0.97 %	43,798	0.24 %	43,693	0.39 %	43,522	724	8.00	7.91	0.09 1.14 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	18.60	0.90	5.08
ORI	11.10	0.50	4.72
TRUE	6.85	0.25	3.79
STEC	9.60	0.30	3.23
DELTA	96.25	3.00	3.22
CPN	69.50	2.00	2.96
COM7	28.25	0.75	2.73
BGRIM	38.50	1.00	2.67
GFPT	12.20	0.30	2.52
SIRI	1.77	0.04	2.31

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	15.30	-0.60	-3.77
PTG	12.00	-0.30	-2.44
CBG	66.75	-1.00	-1.48
M	51.00	-0.75	-1.45
OR	20.50	-0.30	-1.44
BJC	36.75	-0.50	-1.34
BH	226.00	-3.00	-1.31
MTC	40.25	-0.50	-1.23
ERW	4.30	-0.04	-0.92
AAV	2.74	-0.02	-0.72

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
29/05/2023	74,557	59,768	14,789	22,922	29,873	-6,951	88,716	96,554	-7,838	186,195	610,160

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/05/2023	16,194	18,311	-2,117	741	401	340	15,404	13,627	1,777	32,339	54,699

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/05/2023	11	0	11	22,123	15,825	6,298	18,782	25,091	-6,309	40,916	150,148