

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		30-May-23	29-May-23	Change	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23
S50M23	Jun 2023	924.70	931.00	-6.30 -0.68 %	531,487	5.85 %	502,096	-0.33 %	503,766	-4.43 %	527,110	2.72 %	513,144
S50N23	Jul 2023	921.00	928.40	-7.40 -0.80 %	119	-0.83 %	120	4.35 %	115	0.00 %	115	-2.54 %	118
S50Q23	Aug 2023	924.90	927.40	-2.50 -0.27 %	1	-0.83 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U23	Sep 2023	921.80	927.70	-5.90 -0.64 %	73,215	5.76 %	69,230	-0.61 %	69,654	2.01 %	68,284	-2.76 %	70,220
S50Z23	Dec 2023	922.60	927.90	-5.30 -0.57 %	31,848	2.53 %	31,061	2.45 %	30,318	-1.77 %	30,863	-0.40 %	30,987
S50H24	Mar 2024	919.30	924.00	-4.70 -0.51 %	7,603	1.37 %	7,500	-0.62 %	7,547	0.20 %	7,532	-1.77 %	7,668

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			30-May-23	29-May-23	Change	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23
TTBM23	Jun 2023	20,657	1.59	1.57	0.02 1.27 %	41,073	86.09 %	22,072	-8.33 %	24,077	-0.05 %	24,090	-2.25 %	24,644
TRUEM23	Jun 2023	13,015	6.75	6.85	-0.10 -1.46 %	27,034	28.42 %	21,052	0.01 %	21,049	27.30 %	16,535	0.09 %	16,520
BECU23	Sep 2023	10,111	8.95	9.20	-0.25 -2.72 %	10,188	##### %	88	-10.20 %	98	7.69 %	91	0.00 %	91
CHGU23	Sep 2023	3,627	3.17	3.06	0.11 3.59 %	4,326	0.46 %	4,306	1.37 %	4,248	0.93 %	4,209	0.05 %	4,207
KTBU23	Sep 2023	3,500	19.16	19.17	-0.01 -0.05 %	49,940	-6.55 %	53,440	0.19 %	53,340	-0.19 %	53,440	0.00 %	53,441
JASM23	Jun 2023	2,119	1.66	1.70	-0.04 -2.35 %	42,987	-1.90 %	43,818	-0.09 %	43,857	-0.01 %	43,860	-0.08 %	43,896
KBANKU23	Sep 2023	2,080	130.14	133.14	-3.00 -2.25 %	5,974	2.08 %	5,852	0.81 %	5,805	1.54 %	5,717	0.32 %	5,699
TPIPLM23	Jun 2023	1,701	1.48	1.48	0.00 0.00 %	4,435	-0.02 %	4,436	0.05 %	4,434	0.00 %	4,434	12.71 %	3,934
WHAM23	Jun 2023	1,614	4.46	4.44	0.02 0.45 %	4,858	-0.16 %	4,866	-0.57 %	4,894	12.02 %	4,369	-10.65 %	4,890
BCHM23	Jun 2023	1,544	18.78	18.57	0.21 1.13 %	9,115	-12.48 %	10,415	-6.29 %	11,114	-0.02 %	11,116	2.81 %	10,812

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		30-May-23	(+/-)	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(+/-)	24-May-23	(Contract)	30-May-23	29-May-23	Change
BLANDU23	Sep 2023	164,735	0.92 %	163,234	0.00 %	163,234	-0.06 %	163,334	0.06 %	163,236	1,501	0.88	0.88	0.00 0.00 %
GUNKULM23	Jun 2023	125,715	-0.02 %	125,745	-0.37 %	126,208	0.41 %	125,694	0.40 %	125,191	4	3.41	3.41	0.00 0.00 %
JASZ23	Dec 2023	81,504	1.24 %	80,505	0.00 %	80,504	0.00 %	80,504	0.00 %	80,504	1,000	1.68	1.67	0.01 0.60 %
BLANDM23	Jun 2023	74,612	0.00 %	74,610	0.00 %	74,609	-0.21 %	74,765	-0.98 %	75,502	1,024	0.88	0.88	0.00 0.00 %
KTCU23	Sep 2023	51,183	-6.43 %	54,702	3.40 %	52,902	-0.90 %	53,382	0.04 %	53,362	81	52.98	53.06	-0.08 -0.15 %
KTBU23	Sep 2023	49,940	-6.55 %	53,440	0.19 %	53,340	-0.19 %	53,440	0.00 %	53,441	3,500	19.16	19.17	-0.01 -0.05 %
BANPUM23	Jun 2023	45,163	-0.25 %	45,275	-2.53 %	46,451	2.77 %	45,201	-0.14 %	45,264	394	8.21	8.25	-0.04 -0.48 %
BANPUU23	Sep 2023	43,340	-0.89 %	43,730	-1.11 %	44,223	0.97 %	43,798	0.24 %	43,693	524	7.98	8.00	-0.02 -0.25 %
JASM23	Jun 2023	42,987	-1.90 %	43,818	-0.09 %	43,857	-0.01 %	43,860	-0.08 %	43,896	2,119	1.66	1.70	-0.04 -2.35 %
AAVM23	Jun 2023	42,684	-4.45 %	44,671	0.00 %	44,670	-0.02 %	44,681	0.03 %	44,668	21	2.69	2.72	-0.03 -1.10 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	43.75	1.50	3.55
AEONTS	203.00	6.00	3.05
STGT	9.30	0.25	2.76
MAJOR	15.60	0.40	2.63
TQM	30.00	0.75	2.56
CHG	3.24	0.08	2.53
KCE	39.25	0.75	1.95
MTC	41.00	0.75	1.86
GFPT	12.40	0.20	1.64
BCH	18.90	0.30	1.61

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	7.15	-0.45	-5.92
AWC	4.92	-0.18	-3.53
TASCO	18.50	-0.60	-3.14
CKP	3.34	-0.10	-2.91
ERW	4.18	-0.12	-2.79
BJC	35.75	-1.00	-2.72
EA	63.75	-1.75	-2.67
OSP	28.25	-0.75	-2.59
GPSC	58.50	-1.50	-2.50
JMT	39.75	-1.00	-2.45

## 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
30/05/2023	76,122	104,819	-28,697	37,620	30,715	6,905	115,796	94,004	21,792	229,538	644,406

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/05/2023	15,236	13,414	1,822	846	806	40	11,448	13,310	-1,862	27,530	53,675

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/05/2023	0	67	-67	14,588	8,454	6,134	13,535	19,602	-6,067	28,123	149,101