

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		02-Jun-23	01-Jun-23	Change		02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23
S50M23	Jun 2023	923.70	914.20	9.50	1.04 %	546,260	3.29 %	528,853	-3.68 %	549,039	3.30 %	531,487	5.85 %	502,096
S50N23	Jul 2023	922.10	915.00	7.10	0.78 %	110	-2.65 %	113	0.00 %	113	-5.04 %	119	-0.83 %	120
S50Q23	Aug 2023	920.90	912.00	8.90	0.98 %	8	-11.11 %	9	0.00 %	9	##### %	1	0.00 %	0
S50U23	Sep 2023	920.60	911.80	8.80	0.97 %	80,332	5.63 %	76,049	-4.09 %	79,290	8.30 %	73,215	5.76 %	69,230
S50Z23	Dec 2023	921.40	912.80	8.60	0.94 %	33,561	2.15 %	32,856	-5.09 %	34,619	8.70 %	31,848	2.53 %	31,061
S50H24	Mar 2024	918.00	911.00	7.00	0.77 %	8,225	-0.65 %	8,279	3.24 %	8,019	5.47 %	7,603	1.37 %	7,500

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest								
			02-Jun-23	01-Jun-23	Change		02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23
AAVM23	Jun 2023	5,245	2.85	2.77	0.08	2.89 %	36,989	-5.52 %	39,149	-8.26 %	42,674	-0.02 %	42,684	-4.45 %	44,671
TTBM23	Jun 2023	5,207	1.64	1.61	0.03	1.86 %	21,010	-3.49 %	21,770	-61.80 %	56,991	38.76 %	41,073	86.09 %	22,072
TTBU23	Sep 2023	5,118	1.65	1.59	0.06	3.77 %	10,143	5.63 %	9,602	-23.54 %	12,558	0.69 %	12,472	-7.26 %	13,448
AAVU23	Sep 2023	4,818	2.86	2.78	0.08	2.88 %	32,603	9.44 %	29,791	11.20 %	26,791	12.62 %	23,788	2.16 %	23,285
KTBM23	Jun 2023	3,255	19.45	19.19	0.26	1.35 %	9,561	-31.04 %	13,865	39.11 %	9,967	47.62 %	6,752	-34.78 %	10,352
KTBU23	Sep 2023	2,743	19.39	19.10	0.29	1.52 %	40,962	-6.13 %	43,639	-6.23 %	46,540	-6.81 %	49,940	-6.55 %	53,440
TUM23	Jun 2023	2,729	14.56	14.55	0.01	0.07 %	15,894	-1.33 %	16,108	-17.85 %	19,608	##### %	6,214	-0.02 %	6,215
WHAM23	Jun 2023	2,032	4.47	4.50	-0.03	-0.67 %	5,850	32.89 %	4,402	3.09 %	4,270	-12.10 %	4,858	-0.16 %	4,866
JASM23	Jun 2023	2,026	1.60	1.64	-0.04	-2.44 %	40,862	-0.03 %	40,873	-2.64 %	41,982	-2.34 %	42,987	-1.90 %	43,818
KBANKU23	Sep 2023	1,860	131.00	129.15	1.85	1.43 %	4,532	35.85 %	3,336	-27.96 %	4,631	-22.48 %	5,974	2.08 %	5,852

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price				
		02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23	(+/-)		29-May-23	02-Jun-23	01-Jun-23	Change	
BLANDU23	Sep 2023	165,958	0.00 %	165,953	0.13 %	165,735	0.61 %	164,735	0.92 %	163,234	11	0.87	0.87	0.00	0.00 %
GUNKULM23	Jun 2023	126,459	0.01 %	126,441	0.48 %	125,841	0.10 %	125,715	-0.02 %	125,745	575	3.37	3.33	0.04	1.20 %
JASZ23	Dec 2023	83,505	1.21 %	82,505	0.00 %	82,506	1.23 %	81,504	1.24 %	80,505	1,000	1.62	1.66	-0.04	-2.41 %
BLANDM23	Jun 2023	74,526	0.00 %	74,524	1.23 %	73,622	-1.33 %	74,612	0.00 %	74,610	11	0.88	0.86	0.02	2.33 %
KTCU23	Sep 2023	51,265	0.00 %	51,267	-0.11 %	51,322	0.27 %	51,183	-6.43 %	54,702	23	50.97	50.27	0.70	1.39 %
BANPUM23	Jun 2023	44,732	-0.59 %	44,997	-0.33 %	45,144	-0.04 %	45,163	-0.25 %	45,275	977	8.31	8.17	0.14	1.71 %
BANPUU23	Sep 2023	43,542	0.00 %	43,543	0.00 %	43,541	0.46 %	43,340	-0.89 %	43,730	337	8.05	7.97	0.08	1.00 %
KTBU23	Sep 2023	40,962	-6.13 %	43,639	-6.23 %	46,540	-6.81 %	49,940	-6.55 %	53,440	2,743	19.39	19.10	0.29	1.52 %
JASM23	Jun 2023	40,862	-0.03 %	40,873	-2.64 %	41,982	-2.34 %	42,987	-1.90 %	43,818	2,026	1.60	1.64	-0.04	-2.44 %
AAVM23	Jun 2023	36,989	-5.52 %	39,149	-8.26 %	42,674	-0.02 %	42,684	-4.45 %	44,671	5,245	2.85	2.77	0.08	2.89 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	9.45	0.60	6.78
IRPC	2.28	0.08	3.64
GPSC	58.00	2.00	3.57
OSP	30.00	1.00	3.45
BCP	33.25	1.00	3.10
TTB	1.67	0.05	3.09
HANA	44.50	1.25	2.89
PTTGC	35.75	1.00	2.88
PTTEP	142.50	3.50	2.52
CPF	20.50	0.50	2.50

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	41.00	-1.50	-3.53
JAS	1.60	-0.04	-2.44
GLOBAL	18.00	-0.40	-2.17
ICHI	14.40	-0.30	-2.04
TCAP	51.00	-1.00	-1.92
TQM	30.25	-0.50	-1.63
CPN	66.00	-1.00	-1.49
WHA	4.48	-0.06	-1.32
VGI	3.12	-0.04	-1.27
BLA	27.00	-0.25	-0.92

## 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
06/02/2023	108,307	78,626	29,681	35,402	44,142	-8,740	106,294	127,235	-20,941	250,003	668,496

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/02/2023	33,140	24,455	8,685	1,931	1,210	721	17,655	27,061	-9,406	52,726	66,469

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/02/2023	289	528	-239	17,965	27,386	-9,421	40,173	30,513	9,660	58,427	153,698