

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Jun-23	02-Jun-23	Change	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23
S50M23	Jun 2023	921.40	923.70	-2.30 -0.25 %	516,898	-5.38 %	546,260	3.29 %	528,853	-3.68 %	549,039	3.30 %	531,487
S50N23	Jul 2023	922.00	922.10	-0.10 -0.01 %	117	6.36 %	110	-2.65 %	113	0.00 %	113	-5.04 %	119
S50Q23	Aug 2023	922.70	920.90	1.80 0.20 %	7	-12.50 %	8	-11.11 %	9	0.00 %	9	##### %	1
S50U23	Sep 2023	918.90	920.60	-1.70 -0.18 %	79,853	-0.60 %	80,332	5.63 %	76,049	-4.09 %	79,290	8.30 %	73,215
S50Z23	Dec 2023	919.10	921.40	-2.30 -0.25 %	32,638	-2.75 %	33,561	2.15 %	32,856	-5.09 %	34,619	8.70 %	31,848
S50H24	Mar 2024	915.80	918.00	-2.20 -0.24 %	7,865	-4.38 %	8,225	-0.65 %	8,279	3.24 %	8,019	5.47 %	7,603

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Jun-23	02-Jun-23	Change	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23
TTBM23	Jun 2023	35,911	1.64	1.64	0.00 0.00 %	54,398	158.91 %	21,010	-3.49 %	21,770	-61.80 %	56,991	38.76 %	41,073
BECU23	Sep 2023	10,000	8.91	8.74	0.17 1.95 %	20,050	99.50 %	10,050	-1.26 %	10,178	0.00 %	10,178	-0.10 %	10,188
TUM23	Jun 2023	9,932	13.60	14.56	-0.96 -6.59 %	15,822	-0.45 %	15,894	-1.33 %	16,108	-17.85 %	19,608	##### %	6,214
AAVU23	Sep 2023	8,675	2.90	2.86	0.04 1.40 %	38,130	16.95 %	32,603	9.44 %	29,791	11.20 %	26,791	12.62 %	23,788
BANPUU23	Sep 2023	6,435	8.08	8.05	0.03 0.37 %	49,442	13.55 %	43,542	0.00 %	43,543	0.00 %	43,541	0.46 %	43,340
AAVM23	Jun 2023	5,813	2.90	2.85	0.05 1.75 %	35,953	-2.80 %	36,989	-5.52 %	39,149	-8.26 %	42,674	-0.02 %	42,684
TTBU23	Sep 2023	5,170	1.65	1.65	0.00 0.00 %	11,301	11.42 %	10,143	5.63 %	9,602	-23.54 %	12,558	0.69 %	12,472
CKPM23	Jun 2023	5,010	3.29	3.35	-0.06 -1.79 %	13,297	-13.06 %	15,294	-0.01 %	15,296	0.00 %	15,296	-0.46 %	15,367
GULFM23	Jun 2023	3,743	45.19	47.52	-2.33 -4.90 %	10,002	21.06 %	8,262	-5.67 %	8,759	-1.25 %	8,870	-5.70 %	9,406
IRPCU23	Sep 2023	3,512	2.34	2.30	0.04 1.74 %	15,131	7.08 %	14,130	-9.45 %	15,605	3.32 %	15,104	0.05 %	15,097

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(+/-)		30-May-23	06-Jun-23	02-Jun-23	Change
BLANDU23	Sep 2023	165,959	0.00 %	165,958	0.00 %	165,953	0.13 %	165,735	0.61 %	164,735	5	0.87	0.87	0.00 0.00 %
GUNKULM23	Jun 2023	125,951	-0.40 %	126,459	0.01 %	126,441	0.48 %	125,841	0.10 %	125,715	17	3.34	3.37	-0.03 -0.89 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	1.21 %	82,505	0.00 %	82,506	1.23 %	81,504	0	1.62	1.62	0.00 0.00 %
BLANDM23	Jun 2023	74,523	0.00 %	74,526	0.00 %	74,524	1.23 %	73,622	-1.33 %	74,612	1,004	0.88	0.88	0.00 0.00 %
TTBM23	Jun 2023	54,398	158.91 %	21,010	-3.49 %	21,770	-61.80 %	56,991	38.76 %	41,073	35,911	1.64	1.64	0.00 0.00 %
KTCU23	Sep 2023	51,549	0.55 %	51,265	0.00 %	51,267	-0.11 %	51,322	0.27 %	51,183	344	50.47	50.97	-0.50 -0.98 %
BANPUU23	Sep 2023	49,442	13.55 %	43,542	0.00 %	43,543	0.00 %	43,541	0.46 %	43,340	6,435	8.08	8.05	0.03 0.37 %
BANPUM23	Jun 2023	44,889	0.35 %	44,732	-0.59 %	44,997	-0.33 %	45,144	-0.04 %	45,163	1,575	8.32	8.31	0.01 0.12 %
KTBU23	Sep 2023	41,084	0.30 %	40,962	-6.13 %	43,639	-6.23 %	46,540	-6.81 %	49,940	122	19.27	19.39	-0.12 -0.62 %
JASM23	Jun 2023	39,879	-2.41 %	40,862	-0.03 %	40,873	-2.64 %	41,982	-2.34 %	42,987	65	1.60	1.60	0.00 0.00 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	17.00	0.80	4.94
ICHI	15.00	0.60	4.17
TQM	31.25	1.00	3.31
S	1.60	0.05	3.23
TKN	11.30	0.30	2.73
DELTA	101.50	2.50	2.53
PTTEP	145.00	2.50	1.75
BH	234.00	4.00	1.74
PTT	30.75	0.50	1.65
PSL	9.60	0.15	1.59

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	13.60	-0.80	-5.56
BCP	31.50	-1.75	-5.26
JMT	39.25	-1.75	-4.27
CBG	63.25	-2.50	-3.80
GULF	45.25	-1.75	-3.72
SAWAD	54.50	-2.00	-3.54
GLOBAL	17.40	-0.60	-3.33
SCGP	38.50	-1.25	-3.14
CRC	39.00	-1.25	-3.11
BEAUTY	0.69	-0.02	-2.82

## 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
06/06/2023	74,002	83,085	-9,083	27,197	21,915	5,282	90,744	86,943	3,801	191,943	637,378

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/06/2023	30,024	41,916	-11,892	1,117	2,361	-1,244	31,616	18,480	13,136	62,757	70,396

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/06/2023	700	302	398	41,272	23,358	17,914	30,566	48,878	-18,312	72,538	160,207