

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Jun-23	06-Jun-23	Change	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23
S50M23	Jun 2023	926.60	921.40	5.20 0.56 %	545,654	5.56 %	516,898	-5.38 %	546,260	3.29 %	528,853	-3.68 %	549,039
S50N23	Jul 2023	924.00	922.00	2.00 0.22 %	117	0.00 %	117	6.36 %	110	-2.65 %	113	0.00 %	113
S50Q23	Aug 2023	922.00	922.70	-0.70 -0.08 %	7	0.00 %	7	-12.50 %	8	-11.11 %	9	0.00 %	9
S50U23	Sep 2023	923.50	918.90	4.60 0.50 %	83,060	4.02 %	79,853	-0.60 %	80,332	5.63 %	76,049	-4.09 %	79,290
S50Z23	Dec 2023	924.00	919.10	4.90 0.53 %	34,815	6.67 %	32,638	-2.75 %	33,561	2.15 %	32,856	-5.09 %	34,619
S50H24	Mar 2024	920.00	915.80	4.20 0.46 %	8,053	2.39 %	7,865	-4.38 %	8,225	-0.65 %	8,279	3.24 %	8,019

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jun-23	06-Jun-23	Change	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23
SIRIU23	Sep 2023	14,667	1.80	1.73	0.07 4.05 %	17,379	120.99 %	7,864	-11.24 %	8,860	0.02 %	8,858	-5.33 %	9,357
TTBM23	Jun 2023	6,696	1.65	1.64	0.01 0.61 %	60,294	10.84 %	54,398	##### %	21,010	-3.49 %	21,770	-61.80 %	56,991
TTBU23	Sep 2023	6,198	1.65	1.65	0.00 0.00 %	13,849	22.55 %	11,301	11.42 %	10,143	5.63 %	9,602	-23.54 %	12,558
TRUEM23	Jun 2023	6,049	6.82	6.55	0.27 4.12 %	15,544	47.22 %	10,558	-0.28 %	10,588	-65.35 %	30,555	15.11 %	26,544
SIRIZ23	Dec 2023	5,500	1.77	1.71	0.06 3.51 %	13,503	-27.02 %	18,503	0.00 %	18,503	0.00 %	18,503	0.00 %	18,503
SIRIM23	Jun 2023	3,393	1.83	1.76	0.07 3.98 %	24,392	2.15 %	23,878	-8.19 %	26,009	0.04 %	25,999	6.11 %	24,502
TUM23	Jun 2023	3,135	13.66	13.60	0.06 0.44 %	6,939	-56.14 %	15,822	-0.45 %	15,894	-1.33 %	16,108	-17.85 %	19,608
AAVM23	Jun 2023	3,102	2.85	2.90	-0.05 -1.72 %	36,666	1.98 %	35,953	-2.80 %	36,989	-5.52 %	39,149	-8.26 %	42,674
RSH24X	Mar 2024	3,000	14.63	14.53	0.10 0.69 %	25,924	13.09 %	22,924	0.00 %	22,923	0.00 %	22,923	1.33 %	22,622
BEMM23	Jun 2023	2,620	8.19	8.10	0.09 1.11 %	9,945	-17.54 %	12,061	-3.90 %	12,551	4.26 %	12,038	4.41 %	11,530

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(+/-)	31-May-23	(Contract)	07-Jun-23	06-Jun-23	Change
BLANDU23	Sep 2023	165,971	0.01 %	165,959	0.00 %	165,958	0.00 %	165,953	0.13 %	165,735	12	0.87	0.87	0.00 0.00 %
GUNKULM23	Jun 2023	125,963	0.01 %	125,951	-0.40 %	126,459	0.01 %	126,441	0.48 %	125,841	34	3.36	3.34	0.02 0.60 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	0.00 %	83,505	1.21 %	82,505	0.00 %	82,506	0	1.59	1.62	-0.03 -1.85 %
BLANDM23	Jun 2023	73,524	-1.34 %	74,523	0.00 %	74,526	0.00 %	74,524	1.23 %	73,622	503	0.87	0.88	-0.01 -1.14 %
TTBM23	Jun 2023	60,294	10.84 %	54,398	##### %	21,010	-3.49 %	21,770	-61.80 %	56,991	6,696	1.65	1.64	0.01 0.61 %
KTCU23	Sep 2023	51,528	-0.04 %	51,549	0.55 %	51,265	0.00 %	51,267	-0.11 %	51,322	2	49.98	50.47	-0.49 -0.97 %
BANPUU23	Sep 2023	49,303	-0.28 %	49,442	13.55 %	43,542	0.00 %	43,543	0.00 %	43,541	429	8.16	8.08	0.08 0.99 %
BANPUM23	Jun 2023	43,459	-3.19 %	44,889	0.35 %	44,732	-0.59 %	44,997	-0.33 %	45,144	2,104	8.49	8.32	0.17 2.04 %
KTBU23	Sep 2023	41,412	0.80 %	41,084	0.30 %	40,962	-6.13 %	43,639	-6.23 %	46,540	342	19.10	19.27	-0.17 -0.88 %
JASM23	Jun 2023	39,855	-0.06 %	39,879	-2.41 %	40,862	-0.03 %	40,873	-2.64 %	41,982	10	1.57	1.60	-0.03 -1.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.85	0.55	10.38
VGI	3.28	0.16	5.13
TRUE	6.85	0.30	4.58
SIRI	1.84	0.08	4.55
HANA	46.50	2.00	4.49
TKN	11.80	0.50	4.42
EA	63.00	2.50	4.13
THCOM	11.40	0.40	3.64
PTTEP	150.00	5.00	3.45
PSL	9.90	0.30	3.13

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	16.80	-0.60	-3.45
STGT	8.90	-0.30	-3.26
BLAND	0.85	-0.02	-2.30
SCGP	37.75	-0.75	-1.95
ESSO	8.65	-0.15	-1.70
M	50.50	-0.75	-1.46
BJC	35.50	-0.50	-1.39
ITD	1.42	-0.02	-1.39
CHG	3.10	-0.04	-1.27
KKP	61.75	-0.75	-1.20

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
06/07/2023	109,097	98,596	10,501	31,092	33,359	-2,267	120,371	128,605	-8,234	260,560	671,706

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/07/2023	23,299	22,719	580	997	596	401	13,771	14,752	-981	38,067	61,362

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/07/2023	40	101	-61	6,433	8,089	-1,656	8,723	7,006	1,717	15,196	145,762