

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		12-Jun-23	09-Jun-23	Change	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23
S50M23	Jun 2023	939.00	940.10	-1.10 -0.12 %	501,297	-2.20 %	512,550	-14.14 %	596,984	9.41 %	545,654	5.56 %	516,898
S50N23	Jul 2023	938.00	939.00	-1.00 -0.11 %	106	-0.93 %	107	3.88 %	103	-11.97 %	117	0.00 %	117
S50Q23	Aug 2023	937.90	939.00	-1.10 -0.12 %	13	0.00 %	13	-50.00 %	26	##### %	7	0.00 %	7
S50U23	Sep 2023	936.10	936.80	-0.70 -0.07 %	81,094	-0.22 %	81,275	-9.86 %	90,167	8.56 %	83,060	4.02 %	79,853
S50Z23	Dec 2023	936.50	938.00	-1.50 -0.16 %	35,838	1.60 %	35,275	-8.95 %	38,744	11.29 %	34,815	6.67 %	32,638
S50H24	Mar 2024	931.90	933.00	-1.10 -0.12 %	8,023	-1.73 %	8,164	-11.14 %	9,188	14.09 %	8,053	2.39 %	7,865

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jun-23	09-Jun-23	Change	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23
TTBM23	Jun 2023	49,044	1.62	1.66	-0.04 -2.41 %	60,045	-4.11 %	62,617	2.36 %	61,172	1.46 %	60,294	10.84 %	54,398
EAM23	Jun 2023	23,827	63.80	64.03	-0.23 -0.36 %	22,600	-0.14 %	22,632	-0.37 %	22,717	0.80 %	22,537	4.81 %	21,503
TRUEM23	Jun 2023	23,632	6.84	7.04	-0.20 -2.84 %	30,800	58.15 %	19,475	11.11 %	17,528	12.76 %	15,544	47.22 %	10,558
EAH24	Mar 2024	11,900	64.55	64.79	-0.24 -0.37 %	12,201	3,953.49 %	301	0.00 %	301	49.75 %	201	11.67 %	180
AAVU23	Sep 2023	4,569	2.93	2.91	0.02 0.69 %	38,683	-3.57 %	40,115	1.37 %	39,573	0.08 %	39,543	3.71 %	38,130
TTBH24	Mar 2024	2,500	1.59	1.63	-0.04 -2.45 %	2,530	24.63 %	2,030	0.00 %	2,030	0.00 %	2,030	32.68 %	1,530
PTGM23	Jun 2023	2,200	12.18	12.31	-0.13 -1.06 %	7,151	-0.11 %	7,159	-6.58 %	7,663	-6.24 %	8,173	-0.02 %	8,175
TTBU23	Sep 2023	2,189	1.62	1.64	-0.02 -1.22 %	13,376	17.22 %	11,411	-11.30 %	12,864	-7.11 %	13,849	22.55 %	11,301
AAVM23	Jun 2023	1,904	2.90	2.88	0.02 0.69 %	34,816	-3.04 %	35,906	-0.55 %	36,104	-1.53 %	36,666	1.98 %	35,953
PTGZ23	Dec 2023	1,650	12.11	12.23	-0.12 -0.98 %	8,380	24.52 %	6,730	3.06 %	6,530	8.29 %	6,030	13.13 %	5,330

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23	(+/-)		12-Jun-23	09-Jun-23	Change	
BLANDU23	Sep 2023	166,225	0.02 %	166,197	-0.11 %	166,382	0.25 %	165,971	0.01 %	165,959	28	0.87	0.88	-0.01 -1.14 %
GUNKULM23	Jun 2023	125,678	-0.03 %	125,722	-0.19 %	125,963	0.00 %	125,963	0.01 %	125,951	12	3.48	3.47	0.01 0.29 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	0	1.52	1.57	-0.05 -3.18 %
BLANDM23	Jun 2023	71,605	0.14 %	71,506	-0.55 %	71,903	-2.20 %	73,524	-1.34 %	74,523	621	0.86	0.86	0.00 0.00 %
TTBM23	Jun 2023	60,045	-4.11 %	62,617	2.36 %	61,172	1.46 %	60,294	10.84 %	54,398	49,044	1.62	1.66	-0.04 -2.41 %
KTCU23	Sep 2023	51,311	0.08 %	51,271	-0.54 %	51,548	0.04 %	51,528	-0.04 %	51,549	81	51.30	52.76	-1.46 -2.77 %
BANPUU23	Sep 2023	48,916	1.14 %	48,366	-1.03 %	48,867	-0.88 %	49,303	-0.28 %	49,442	956	8.55	8.54	0.01 0.12 %
BANPUM23	Jun 2023	42,194	0.37 %	42,037	-1.80 %	42,806	-1.50 %	43,459	-3.19 %	44,889	390	8.77	8.77	0.00 0.00 %
JASM23	Jun 2023	39,841	0.14 %	39,787	-0.18 %	39,857	0.01 %	39,855	-0.06 %	39,879	82	1.50	1.55	-0.05 -3.23 %
KTBU23	Sep 2023	39,304	0.26 %	39,202	-5.12 %	41,317	-0.23 %	41,412	0.80 %	41,084	105	19.40	19.40	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	15.00	0.60	4.17
CBG	67.25	2.25	3.46
ERW	4.66	0.14	3.10
DELTA	99.75	1.75	1.79
MINT	34.25	0.50	1.48
BEAUTY	0.73	0.01	1.39
GPSC	59.50	0.75	1.28
MAJOR	16.10	0.20	1.26
MTC	41.75	0.50	1.21
CPN	68.50	0.75	1.11

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.52	-0.06	-3.80
TCAP	50.25	-1.75	-3.37
BEC	8.80	-0.30	-3.30
TTB	1.61	-0.05	-3.01
TRUE	6.85	-0.20	-2.84
KTC	51.50	-1.50	-2.83
INTUCH	72.75	-2.00	-2.68
BAM	11.30	-0.20	-1.74
IRPC	2.34	-0.04	-1.68
SAMART	6.00	-0.10	-1.64

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
06/12/2023	72,171	74,045	-1,874	23,829	22,144	1,685	65,963	65,774	189	161,963	626,371

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/12/2023	17,590	20,353	-2,763	964	977	-13	18,113	15,337	2,776	36,667	51,787

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/12/2023	102	201	-99	13,895	11,506	2,389	18,299	20,589	-2,290	32,296	140,130