

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		13-Jun-23	12-Jun-23	Change	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23
S50M23	Jun 2023	945.20	939.00	6.20 0.66 %	497,140	-0.83 %	501,297	-2.20 %	512,550	-14.14 %	596,984	9.41 %	545,654
S50N23	Jul 2023	944.10	938.00	6.10 0.65 %	127	19.81 %	106	-0.93 %	107	3.88 %	103	-11.97 %	117
S50Q23	Aug 2023	944.10	937.90	6.20 0.66 %	13	0.00 %	13	0.00 %	13	-50.00 %	26	##### %	7
S50U23	Sep 2023	942.20	936.10	6.10 0.65 %	83,011	2.36 %	81,094	-0.22 %	81,275	-9.86 %	90,167	8.56 %	83,060
S50Z23	Dec 2023	942.90	936.50	6.40 0.68 %	38,864	8.44 %	35,838	1.60 %	35,275	-8.95 %	38,744	11.29 %	34,815
S50H24	Mar 2024	936.90	931.90	5.00 0.54 %	8,330	3.83 %	8,023	-1.73 %	8,164	-11.14 %	9,188	14.09 %	8,053

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jun-23	12-Jun-23	Change	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23
AAVU23	Sep 2023	11,559	2.97	2.93	0.04 1.37 %	46,208	19.45 %	38,683	-3.57 %	40,115	1.37 %	39,573	0.08 %	39,543
WHAU23	Sep 2023	3,039	4.61	4.52	0.09 1.99 %	10,632	-8.54 %	11,625	-11.43 %	13,125	4.02 %	12,618	31.38 %	9,604
TTBU23	Sep 2023	2,734	1.63	1.62	0.01 0.62 %	13,937	4.19 %	13,376	17.22 %	11,411	-11.30 %	12,864	-7.11 %	13,849
AWCU23	Sep 2023	2,502	5.24	5.14	0.10 1.95 %	8,178	32.37 %	6,178	0.00 %	6,178	67.97 %	3,678	-11.97 %	4,178
ERWM23	Jun 2023	2,082	4.86	4.66	0.20 4.29 %	2,653	68.12 %	1,578	-23.95 %	2,075	0.00 %	2,075	0.63 %	2,062
KTBM23	Jun 2023	2,078	19.40	19.30	0.10 0.52 %	10,620	0.07 %	10,613	-10.39 %	11,843	-0.05 %	11,849	70.71 %	6,941
TRUEM23	Jun 2023	2,034	6.83	6.84	-0.01 -0.15 %	20,511	-33.41 %	30,800	58.15 %	19,475	11.11 %	17,528	12.76 %	15,544
TRUEU23	Sep 2023	2,032	6.98	6.85	0.13 1.90 %	11,712	-14.40 %	13,683	-3.48 %	14,177	3.66 %	13,677	3.79 %	13,177
WHAZ23	Dec 2023	2,001	4.54	4.44	0.10 2.25 %	2,039	5,128.21 %	39	0.00 %	39	-92.76 %	539	0.19 %	538
THANIH24	Mar 2024	1,800	3.24	3.36	-0.12 -3.57 %	2,800	40.00 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23	(Contract)	13-Jun-23	12-Jun-23	Change
BLANDU23	Sep 2023	167,250	0.62 %	166,225	0.02 %	166,197	-0.11 %	166,382	0.25 %	165,971	1,134	0.89	0.87	0.02 2.30 %
GUNKULM23	Jun 2023	125,095	-0.46 %	125,678	-0.03 %	125,722	-0.19 %	125,963	0.00 %	125,963	621	3.46	3.48	-0.02 -0.57 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	0	1.49	1.52	-0.03 -1.97 %
BLANDM23	Jun 2023	71,002	-0.84 %	71,605	0.14 %	71,506	-0.55 %	71,903	-2.20 %	73,524	10	0.89	0.86	0.03 3.49 %
KTCU23	Sep 2023	51,312	0.00 %	51,311	0.08 %	51,271	-0.54 %	51,548	0.04 %	51,528	22	51.45	51.30	0.15 0.29 %
BANPUU23	Sep 2023	49,055	0.28 %	48,916	1.14 %	48,366	-1.03 %	48,867	-0.88 %	49,303	304	8.51	8.55	-0.04 -0.47 %
AAVU23	Sep 2023	46,208	19.45 %	38,683	-3.57 %	40,115	1.37 %	39,573	0.08 %	39,543	11,559	2.97	2.93	0.04 1.37 %
BANPUM23	Jun 2023	41,800	-0.93 %	42,194	0.37 %	42,037	-1.80 %	42,806	-1.50 %	43,459	1,456	8.75	8.77	-0.02 -0.23 %
JASM23	Jun 2023	39,811	-0.08 %	39,841	0.14 %	39,787	-0.18 %	39,857	0.01 %	39,855	3	1.47	1.50	-0.03 -2.00 %
KTBU23	Sep 2023	39,209	-0.24 %	39,304	0.26 %	39,202	-5.12 %	41,317	-0.23 %	41,412	110	19.40	19.40	0.00 0.00 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.30	0.30	5.00
HANA	47.75	2.25	4.95
KCE	41.00	1.75	4.46
ERW	4.86	0.20	4.29
GFPT	12.40	0.50	4.20
IVL	34.50	1.00	2.99
AWC	5.25	0.15	2.94
BCP	35.50	1.00	2.90
BAM	11.60	0.30	2.65
SCGP	39.75	1.00	2.58

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.45	-0.35	-3.98
THANI	3.32	-0.12	-3.49
PSL	10.10	-0.20	-1.94
TQM	29.75	-0.50	-1.65
PRM	6.65	-0.10	-1.48
ICHI	15.00	-0.20	-1.32
BDMS	28.75	-0.25	-0.86
EPG	7.25	-0.05	-0.68
RATCH	37.25	-0.25	-0.67
LH	8.50	-0.05	-0.58

## 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
13/06/2023	81,761	72,243	9,518	29,838	31,778	-1,940	84,010	91,588	-7,578	195,609	627,485

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/06/2023	20,120	23,832	-3,712	1,088	719	369	19,189	15,846	3,343	40,397	55,471

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/06/2023	258	13	245	23,656	20,309	3,347	21,190	24,782	-3,592	45,104	150,920