

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Jun-23	13-Jun-23	Change	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23
S50M23	Jun 2023	946.00	945.20	0.80 0.08 %	503,663	1.31 %	497,140	-0.83 %	501,297	-2.20 %	512,550	-14.14 %	596,984
S50N23	Jul 2023	946.50	944.10	2.40 0.25 %	95	-25.20 %	127	19.81 %	106	-0.93 %	107	3.88 %	103
S50Q23	Aug 2023	942.60	944.10	-1.50 -0.16 %	12	-7.69 %	13	0.00 %	13	0.00 %	13	-50.00 %	26
S50U23	Sep 2023	942.90	942.20	0.70 0.07 %	83,446	0.52 %	83,011	2.36 %	81,094	-0.22 %	81,275	-9.86 %	90,167
S50Z23	Dec 2023	943.90	942.90	1.00 0.11 %	40,530	4.29 %	38,864	8.44 %	35,838	1.60 %	35,275	-8.95 %	38,744
S50H24	Mar 2024	938.30	936.90	1.40 0.15 %	8,105	-2.70 %	8,330	3.83 %	8,023	-1.73 %	8,164	-11.14 %	9,188

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Jun-23	13-Jun-23	Change	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23
AAVU23	Sep 2023	12,203	2.88	2.97	-0.09 -3.03 %	49,342	6.78 %	46,208	19.45 %	38,683	-3.57 %	40,115	1.37 %	39,573
AAVM23	Jun 2023	6,144	2.87	2.96	-0.09 -3.04 %	32,283	-1.76 %	32,860	-5.62 %	34,816	-3.04 %	35,906	-0.55 %	36,104
TTBU23	Sep 2023	5,673	1.63	1.63	0.00 0.00 %	16,507	18.44 %	13,937	4.19 %	13,376	17.22 %	11,411	-11.30 %	12,864
TRUEU23	Sep 2023	5,530	6.88	6.98	-0.10 -1.43 %	17,239	47.19 %	11,712	-14.40 %	13,683	-3.48 %	14,177	3.66 %	13,677
WHAU23	Sep 2023	5,507	4.63	4.61	0.02 0.43 %	11,617	9.26 %	10,632	-8.54 %	11,625	-11.43 %	13,125	4.02 %	12,618
TRUEM23	Jun 2023	5,127	6.89	6.83	0.06 0.88 %	20,509	-0.01 %	20,511	-33.41 %	30,800	58.15 %	19,475	11.11 %	17,528
BANPUU23	Sep 2023	4,078	8.68	8.51	0.17 2.00 %	52,465	6.95 %	49,055	0.28 %	48,916	1.14 %	48,366	-1.03 %	48,867
SIRIU23	Sep 2023	3,003	1.87	1.87	0.00 0.00 %	23,873	6.71 %	22,372	7.21 %	20,868	-8.79 %	22,879	2.21 %	22,385
GUNKULZ23	Dec 2023	3,000	3.44	3.44	0.00 0.00 %	21,341	16.36 %	18,341	0.00 %	18,341	0.00 %	18,341	23.58 %	14,841
VGIU23	Sep 2023	2,596	3.33	3.28	0.05 1.52 %	6,712	44.94 %	4,631	-9.36 %	5,109	0.20 %	5,099	41.68 %	3,599

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23	(+/-)	08-Jun-23	(Contract)	14-Jun-23	13-Jun-23	Change
BLANDU23	Sep 2023	167,280	0.02 %	167,250	0.62 %	166,225	0.02 %	166,197	-0.11 %	166,382	30	0.89	0.89	0.00 0.00 %
GUNKULM23	Jun 2023	125,096	0.00 %	125,095	-0.46 %	125,678	-0.03 %	125,722	-0.19 %	125,963	23	3.46	3.46	0.00 0.00 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	0	1.50	1.49	0.01 0.67 %
BLANDM23	Jun 2023	71,002	0.00 %	71,002	-0.84 %	71,605	0.14 %	71,506	-0.55 %	71,903	1,400	0.86	0.89	-0.03 -3.37 %
BANPUU23	Sep 2023	52,465	6.95 %	49,055	0.28 %	48,916	1.14 %	48,366	-1.03 %	48,867	4,078	8.68	8.51	0.17 2.00 %
KTCU23	Sep 2023	51,374	0.12 %	51,312	0.00 %	51,311	0.08 %	51,271	-0.54 %	51,548	103	51.65	51.45	0.20 0.39 %
AAVU23	Sep 2023	49,342	6.78 %	46,208	19.45 %	38,683	-3.57 %	40,115	1.37 %	39,573	12,203	2.88	2.97	-0.09 -3.03 %
KTBU23	Sep 2023	41,212	5.11 %	39,209	-0.24 %	39,304	0.26 %	39,202	-5.12 %	41,317	2,009	19.45	19.40	0.05 0.26 %
BANPUM23	Jun 2023	40,954	-2.02 %	41,800	-0.93 %	42,194	0.37 %	42,037	-1.80 %	42,806	946	8.90	8.75	0.15 1.71 %
JASM23	Jun 2023	39,811	0.00 %	39,811	-0.08 %	39,841	0.14 %	39,787	-0.18 %	39,857	0	1.48	1.47	0.01 0.68 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	12.60	1.80	16.67
CBG	70.75	3.50	5.20
BJC	37.50	1.00	2.74
TOA	31.75	0.75	2.42
VGI	3.40	0.08	2.41
BANPU	8.90	0.20	2.30
ICHI	15.30	0.30	2.00
PSL	10.30	0.20	1.98
PTTGC	39.25	0.75	1.95
MEGA	40.50	0.75	1.89
SCGP	40.50	0.75	1.89

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TCAP	49.75	-1.50	-2.93
PLANB	8.80	-0.25	-2.76
CRC	40.00	-1.00	-2.44
AAV	2.88	-0.06	-2.04
S	1.62	-0.03	-1.82
BEM	8.40	-0.15	-1.75
COM7	28.25	-0.50	-1.74
BAM	11.40	-0.20	-1.72
GFPT	12.20	-0.20	-1.61
SAMART	6.20	-0.10	-1.59

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
14/06/2023	82,550	66,295	16,255	28,742	27,834	908	73,798	90,961	-17,163	185,090	635,851

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/06/2023	34,348	44,783	-10,435	842	1,452	-610	34,326	23,281	11,045	69,516	76,130

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/06/2023	459	632	-173	31,780	27,078	4,702	22,450	26,979	-4,529	54,689	163,882