

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Jun-23	14-Jun-23	Change	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23
S50M23	Jun 2023	947.00	946.00	1.00 0.11 %	505,994	0.46 %	503,663	1.31 %	497,140	-0.83 %	501,297	-2.20 %	512,550
S50N23	Jul 2023	946.30	946.50	-0.20 -0.02 %	90	-5.26 %	95	-25.20 %	127	19.81 %	106	-0.93 %	107
S50Q23	Aug 2023	946.90	942.60	4.30 0.46 %	14	16.67 %	12	-7.69 %	13	0.00 %	13	0.00 %	13
S50U23	Sep 2023	943.20	942.90	0.30 0.03 %	89,672	7.46 %	83,446	0.52 %	83,011	2.36 %	81,094	-0.22 %	81,275
S50Z23	Dec 2023	944.60	943.90	0.70 0.07 %	44,792	10.52 %	40,530	4.29 %	38,864	8.44 %	35,838	1.60 %	35,275
S50H24	Mar 2024	938.30	938.30	0.00 0.00 %	8,287	2.25 %	8,105	-2.70 %	8,330	3.83 %	8,023	-1.73 %	8,164

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jun-23	14-Jun-23	Change	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(+/-)	09-Jun-23
CKPM23	Jun 2023	6,599	3.28	3.49	-0.21 -6.02 %	10,833	-0.01 %	10,834	-0.02 %	10,836	-0.03 %	10,839	0.00 %	10,839
TTBU23	Sep 2023	6,589	1.62	1.63	-0.01 -0.61 %	14,062	-14.81 %	16,507	18.44 %	13,937	4.19 %	13,376	17.22 %	11,411
TRUEU23	Sep 2023	6,050	6.70	6.88	-0.18 -2.62 %	18,239	5.80 %	17,239	47.19 %	11,712	-14.40 %	13,683	-3.48 %	14,177
VGIU23	Sep 2023	5,062	3.29	3.33	-0.04 -1.20 %	9,097	35.53 %	6,712	44.94 %	4,631	-9.36 %	5,109	0.20 %	5,099
SIRIU23	Sep 2023	5,024	1.89	1.87	0.02 1.07 %	24,893	4.27 %	23,873	6.71 %	22,372	7.21 %	20,868	-8.79 %	22,879
TRUEM23	Jun 2023	5,014	6.76	6.89	-0.13 -1.89 %	15,512	-24.36 %	20,509	-0.01 %	20,511	-33.41 %	30,800	58.15 %	19,475
MTCU23	Sep 2023	4,096	40.06	41.70	-1.64 -3.93 %	5,314	37.28 %	3,871	3.34 %	3,746	6.21 %	3,527	19.80 %	2,944
AWCU23	Sep 2023	3,559	4.94	5.32	-0.38 -7.14 %	8,735	0.66 %	8,678	6.11 %	8,178	32.37 %	6,178	0.00 %	6,178
KTBM23	Jun 2023	3,045	19.35	19.44	-0.09 -0.46 %	8,629	0.16 %	8,615	-18.88 %	10,620	0.07 %	10,613	-10.39 %	11,843
KTBU23	Sep 2023	2,335	19.41	19.45	-0.04 -0.21 %	41,533	0.78 %	41,212	5.11 %	39,209	-0.24 %	39,304	0.26 %	39,202

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(+/-)		09-Jun-23	15-Jun-23	14-Jun-23	Change
BLANDU23	Sep 2023	167,280	0.00 %	167,280	0.02 %	167,250	0.62 %	166,225	0.02 %	166,197	0	0.88	0.89	-0.01 -1.12 %
GUNKULM23	Jun 2023	125,092	0.00 %	125,096	0.00 %	125,095	-0.46 %	125,678	-0.03 %	125,722	25	3.39	3.46	-0.07 -2.02 %
JASZ23	Dec 2023	83,512	0.01 %	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	7	1.41	1.50	-0.09 -6.00 %
BLANDM23	Jun 2023	69,604	-1.97 %	71,002	0.00 %	71,002	-0.84 %	71,605	0.14 %	71,506	2	0.88	0.86	0.02 2.33 %
BANPUU23	Sep 2023	51,497	-1.85 %	52,465	6.95 %	49,055	0.28 %	48,916	1.14 %	48,366	2,077	8.59	8.68	-0.09 -1.04 %
KTCU23	Sep 2023	51,441	0.13 %	51,374	0.12 %	51,312	0.00 %	51,311	0.08 %	51,271	249	49.80	51.65	-1.85 -3.58 %
AAVU23	Sep 2023	45,315	-8.16 %	49,342	6.78 %	46,208	19.45 %	38,683	-3.57 %	40,115	165	2.83	2.88	-0.05 -1.74 %
KTBU23	Sep 2023	41,533	0.78 %	41,212	5.11 %	39,209	-0.24 %	39,304	0.26 %	39,202	2,335	19.41	19.45	-0.04 -0.21 %
BANPUM23	Jun 2023	40,931	-0.06 %	40,954	-2.02 %	41,800	-0.93 %	42,194	0.37 %	42,037	355	8.83	8.90	-0.07 -0.79 %
JASM23	Jun 2023	39,823	0.03 %	39,811	0.00 %	39,811	-0.08 %	39,841	0.14 %	39,787	1,014	1.40	1.48	-0.08 -5.41 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	111.50	9.50	9.31
MINT	34.50	0.50	1.47
BLA	27.25	0.25	0.93
BDMS	28.75	0.25	0.88
BH	235.00	2.00	0.86
OSP	30.50	0.25	0.83
SAMART	6.25	0.05	0.81
TPIPL	1.47	0.01	0.68
BTS	7.70	0.05	0.65
STA	18.70	0.10	0.54

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	11.60	-1.00	-7.94
TQM	27.75	-2.25	-7.50
SAWAD	51.00	-3.75	-6.85
JAS	1.38	-0.10	-6.76
AWC	4.96	-0.34	-6.42
CKP	3.28	-0.22	-6.29
MTC	39.75	-2.00	-4.79
KTC	49.50	-2.00	-3.88
MAJOR	15.70	-0.60	-3.68
JMT	41.75	-1.50	-3.47

## 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
15/06/2023	109,671	87,906	21,765	37,166	39,500	-2,334	81,065	100,496	-19,431	227,902	648,849

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2023	32,327	33,097	-770	1,129	949	180	24,000	23,410	590	57,456	73,658

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2023	589	214	375	19,292	12,274	7,018	19,491	26,884	-7,393	39,372	152,071