

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-Jun-23	20-Jun-23	Change	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23
S50M23	Jun 2023	924.00	935.00	-11.00 -1.18 %	543,531	0.85 %	538,945	13.84 %	473,443	-13.92 %	550,022	8.70 %	505,994
S50N23	Jul 2023	922.60	933.30	-10.70 -1.15 %	114	6.54 %	107	9.18 %	98	10.11 %	89	-1.11 %	90
S50Q23	Aug 2023	919.00	934.00	-15.00 -1.61 %	14	7.69 %	13	0.00 %	13	-7.14 %	14	0.00 %	14
S50U23	Sep 2023	921.70	932.50	-10.80 -1.16 %	130,113	3.62 %	125,566	39.92 %	89,744	-7.85 %	97,391	8.61 %	89,672
S50Z23	Dec 2023	923.10	933.60	-10.50 -1.12 %	52,246	5.81 %	49,376	5.56 %	46,777	-0.38 %	46,954	4.83 %	44,792
S50H24	Mar 2024	919.60	929.80	-10.20 -1.10 %	10,207	6.58 %	9,577	14.22 %	8,385	-5.06 %	8,832	6.58 %	8,287

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Jun-23	20-Jun-23	Change	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23
SIRIU23	Sep 2023	7,029	1.83	1.87	-0.04 -2.14 %	7,031	-33.16 %	10,519	-0.01 %	10,520	-55.06 %	23,407	-5.97 %	24,893
AAVU23	Sep 2023	6,553	2.80	2.85	-0.05 -1.75 %	46,894	-6.91 %	50,376	3.02 %	48,898	-0.02 %	48,909	7.93 %	45,315
STPIM23	Jun 2023	4,503	3.53	3.58	-0.05 -1.40 %	17,629	0.02 %	17,626	0.00 %	17,626	0.00 %	17,626	-2.76 %	18,126
STPIH24	Mar 2024	4,500	3.58	3.64	-0.06 -1.65 %	4,500	0.02 %	0	0.00 %	0	0.00 %	0	-2.76 %	0
BEAUTYM23	Jun 2023	4,229	0.60	0.65	-0.05 -7.69 %	12,501	-9.26 %	13,776	0.01 %	13,774	-11.05 %	15,485	-0.28 %	15,528
TTBU23	Sep 2023	3,752	1.59	1.59	0.00 0.00 %	21,475	3.19 %	20,811	42.21 %	14,634	3.84 %	14,093	0.22 %	14,062
WHAU23	Sep 2023	3,550	4.68	4.55	0.13 2.86 %	10,263	-20.08 %	12,842	9.01 %	11,781	10.87 %	10,626	16.51 %	9,120
SUPERM23	Jun 2023	3,000	0.54	0.55	-0.01 -1.82 %	35,354	-2.75 %	36,354	0.00 %	36,354	0.00 %	36,354	0.01 %	36,352
LHH24	Mar 2024	2,520	8.08	8.13	-0.05 -0.62 %	12,545	25.14 %	10,025	0.00 %	10,025	5.25 %	9,525	0.00 %	9,525
ITDU23	Sep 2023	2,503	1.36	1.43	-0.07 -4.90 %	9,007	-21.71 %	11,504	8.90 %	10,564	11.29 %	9,492	-20.75 %	11,978

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(+/-)		15-Jun-23	(Contract)	21-Jun-23	20-Jun-23
BLANDU23	Sep 2023	169,737	0.09 %	169,586	0.00 %	169,580	1.37 %	167,280	0.00 %	167,280	151	0.89	0.89	0.00 0.00 %
GUNKULM23	Jun 2023	121,419	-0.35 %	121,847	-2.78 %	125,329	0.59 %	124,589	-0.40 %	125,092	673	3.30	3.36	-0.06 -1.79 %
JASZ23	Dec 2023	83,536	0.00 %	83,535	0.00 %	83,535	0.00 %	83,535	0.03 %	83,512	1	1.34	1.38	-0.04 -2.90 %
KTCU23	Sep 2023	51,518	0.19 %	51,418	0.06 %	51,387	-0.08 %	51,427	-0.03 %	51,441	106	50.37	50.60	-0.23 -0.45 %
BANPUU23	Sep 2023	48,545	0.37 %	48,366	3.26 %	46,840	-1.92 %	47,757	-7.26 %	51,497	1,702	8.87	8.95	-0.08 -0.89 %
BLANDM23	Jun 2023	47,299	-29.72 %	67,305	-3.30 %	69,605	0.00 %	69,605	0.00 %	69,604	6	0.87	0.88	-0.01 -1.14 %
AAVU23	Sep 2023	46,894	-6.91 %	50,376	3.02 %	48,898	-0.02 %	48,909	7.93 %	45,315	6,553	2.80	2.85	-0.05 -1.75 %
JASM23	Jun 2023	37,375	-0.05 %	37,394	-3.74 %	38,848	-0.05 %	38,866	-2.40 %	39,823	28	1.35	1.37	-0.02 -1.46 %
BANPUM23	Jun 2023	37,073	-1.10 %	37,485	-2.28 %	38,361	-2.01 %	39,147	-4.36 %	40,931	187	9.06	9.13	-0.07 -0.77 %
KTBU23	Sep 2023	37,018	-0.79 %	37,314	-4.95 %	39,259	-0.22 %	39,347	-5.26 %	41,533	223	19.60	19.50	0.10 0.51 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	34.75	0.50	1.46
BCP	36.00	0.50	1.41
BBL	163.00	1.50	0.93
BEC	8.05	0.05	0.63
MBK	16.90	0.10	0.60
KTB	19.60	0.10	0.51
SCB	108.00	0.50	0.47
KBANK	130.00	0.50	0.39
AOT	72.50	0.25	0.35
DELTA	96.25	0.25	0.26

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.58	-0.06	-9.38
EA	57.75	-4.00	-6.48
CPN	64.25	-4.25	-6.20
KEX	11.10	-0.60	-5.13
KCE	39.00	-2.00	-4.88
ITD	1.33	-0.06	-4.32
STEC	8.60	-0.35	-3.91
SCGP	38.00	-1.50	-3.80
HANA	45.50	-1.75	-3.70
VGI	3.14	-0.12	-3.68

### 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
21/06/2023	140,317	160,587	-20,270	54,807	59,872	-5,065	164,425	139,090	25,335	359,549	736,225

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2023	26,007	38,543	-12,536	876	1,817	-941	30,667	17,190	13,477	57,550	66,428

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2023	187	368	-181	17,729	21,472	-3,743	24,064	20,140	3,924	41,980	148,918