

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-Jun-23	23-Jun-23	Change	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23
S50M23	Jun 2023	908.10	915.40	-7.30 -0.80 %	501,060	10.89 %	451,845	-2.03 %	461,222	-15.14 %	543,531	0.85 %	538,945
S50N23	Jul 2023	909.80	915.10	-5.30 -0.58 %	153	15.91 %	132	10.00 %	120	5.26 %	114	6.54 %	107
S50Q23	Aug 2023	905.60	913.50	-7.90 -0.86 %	24	20.00 %	20	17.65 %	17	21.43 %	14	7.69 %	13
S50U23	Sep 2023	904.60	913.30	-8.70 -0.95 %	299,100	83.12 %	163,337	14.37 %	142,813	9.76 %	130,113	3.62 %	125,566
S50Z23	Dec 2023	906.70	915.10	-8.40 -0.92 %	60,540	5.14 %	57,583	7.76 %	53,437	2.28 %	52,246	5.81 %	49,376
S50H24	Mar 2024	904.70	912.60	-7.90 -0.87 %	14,474	19.62 %	12,100	22.16 %	9,905	-2.96 %	10,207	6.58 %	9,577

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jun-23	23-Jun-23	Change	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23
BLANDH24	Mar 2024	14,011	0.85	0.87	-0.02 -2.30 %	60,017	30.45 %	46,006	0.00 %	46,006	##### %	20,006	0.00 %	20,006
BLANDM23	Jun 2023	14,006	0.84	0.86	-0.02 -2.33 %	21,284	0.01 %	21,281	-54.99 %	47,281	-0.04 %	47,299	-29.72 %	67,305
GUNKULM23	Jun 2023	10,613	3.08	3.17	-0.09 -2.84 %	81,195	-1.13 %	82,125	-32.59 %	121,838	0.35 %	121,419	-0.35 %	121,847
SUPERM23	Jun 2023	9,011	0.52	0.53	-0.01 -1.89 %	19,327	-17.17 %	23,334	-27.88 %	32,354	-8.49 %	35,354	-2.75 %	36,354
GUNKULZ23	Dec 2023	7,000	3.05	3.14	-0.09 -2.87 %	29,693	28.03 %	23,193	-0.25 %	23,251	4.06 %	22,343	0.01 %	22,341
BLANDU23	Sep 2023	6,182	0.85	0.87	-0.02 -2.30 %	170,032	0.10 %	169,865	0.00 %	169,863	0.07 %	169,737	0.09 %	169,586
BANPUU23	Sep 2023	5,880	8.84	8.90	-0.06 -0.67 %	53,722	6.32 %	50,528	-0.56 %	50,812	4.67 %	48,545	0.37 %	48,366
AAVM23	Jun 2023	5,558	2.65	2.75	-0.10 -3.64 %	11,642	-4.24 %	12,158	-45.13 %	22,159	-10.26 %	24,692	-2.06 %	25,212
SIRIU23	Sep 2023	5,549	1.87	1.88	-0.01 -0.53 %	17,098	-7.95 %	18,574	75.91 %	10,559	50.18 %	7,031	-33.16 %	10,519
EAM23	Jun 2023	5,521	53.00	58.00	-5.00 -8.62 %	4,643	-45.39 %	8,502	-3.43 %	8,804	-2.16 %	8,998	-14.47 %	10,520

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(Contract)	26-Jun-23	23-Jun-23	Change
BLANDU23	Sep 2023	170,032	0.10 %	169,865	0.00 %	169,863	0.07 %	169,737	0.09 %	169,586	6,182	0.85	0.87	-0.02 -2.30 %
JASZ23	Dec 2023	84,538	1.20 %	83,538	-0.03 %	83,560	0.03 %	83,536	0.00 %	83,535	1,000	1.22	1.29	-0.07 -5.43 %
GUNKULM23	Jun 2023	81,195	-1.13 %	82,125	-32.59 %	121,838	0.35 %	121,419	-0.35 %	121,847	10,613	3.08	3.17	-0.09 -2.84 %
BLANDH24	Mar 2024	60,017	30.45 %	46,006	0.00 %	46,006	##### %	20,006	0.00 %	20,006	14,011	0.85	0.87	-0.02 -2.30 %
BANPUU23	Sep 2023	53,722	6.32 %	50,528	-0.56 %	50,812	4.67 %	48,545	0.37 %	48,366	5,880	8.84	8.90	-0.06 -0.67 %
AAVU23	Sep 2023	53,413	0.07 %	53,374	12.62 %	47,393	1.06 %	46,894	-6.91 %	50,376	2,057	2.74	2.80	-0.06 -2.14 %
GUNKULU23	Sep 2023	53,065	4.02 %	51,012	##### %	11,545	-3.72 %	11,991	1.33 %	11,834	4,563	3.03	3.23	-0.20 -6.19 %
KTCU23	Sep 2023	51,631	0.11 %	51,573	-0.11 %	51,631	0.22 %	51,518	0.19 %	51,418	62	50.00	50.05	-0.05 -0.10 %
BECU23	Sep 2023	41,938	-32.39 %	62,032	##### %	20,271	0.00 %	20,271	0.00 %	20,271	1,306	8.06	8.16	-0.10 -1.23 %
KTBU23	Sep 2023	36,342	-0.55 %	36,544	-0.01 %	36,547	-1.27 %	37,018	-0.79 %	37,314	527	19.50	19.46	0.04 0.21 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	30.75	0.75	2.50
AMATA	22.30	0.50	2.29
TQM	26.50	0.50	1.92
STEC	8.30	0.15	1.84
WHA	4.60	0.08	1.77
GFPT	12.20	0.20	1.67
CRC	38.25	0.50	1.32
TTB	1.60	0.02	1.27
QH	2.22	0.02	0.91
BDMS	28.50	0.25	0.88

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.20	-0.70	-11.86
THCOM	10.00	-1.30	-11.50
EA	52.50	-5.50	-9.48
JMT	33.50	-3.25	-8.84
KEX	10.10	-0.80	-7.34
ICHI	13.20	-0.90	-6.38
TKN	10.00	-0.60	-5.66
BAM	10.10	-0.60	-5.61
BEAUTY	0.51	-0.03	-5.56
JAS	1.22	-0.06	-4.69

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
26/06/2023	335,838	339,472	-3,634	66,353	65,750	603	142,869	139,838	3,031	545,060	875,351

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/06/2023	29,705	21,930	7,775	1,877	1,021	856	18,203	26,834	-8,631	49,785	67,196

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/06/2023	291	326	-35	46,029	55,948	-9,919	37,097	27,143	9,954	83,417	176,163