

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Jun-23	26-Jun-23	Change	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23
S50M23	Jun 2023	902.90	908.10	-5.20 -0.57 %	469,860	-6.23 %	501,060	10.89 %	451,845	-2.03 %	461,222	-15.14 %	543,531
S50N23	Jul 2023	903.00	909.80	-6.80 -0.75 %	156	1.96 %	153	15.91 %	132	10.00 %	120	5.26 %	114
S50Q23	Aug 2023	902.00	905.60	-3.60 -0.40 %	19	-20.83 %	24	20.00 %	20	17.65 %	17	21.43 %	14
S50U23	Sep 2023	898.00	904.60	-6.60 -0.73 %	422,997	41.42 %	299,100	83.12 %	163,337	14.37 %	142,813	9.76 %	130,113
S50Z23	Dec 2023	900.40	906.70	-6.30 -0.69 %	66,052	9.10 %	60,540	5.14 %	57,583	7.76 %	53,437	2.28 %	52,246
S50H24	Mar 2024	898.80	904.70	-5.90 -0.65 %	15,222	5.17 %	14,474	19.62 %	12,100	22.16 %	9,905	-2.96 %	10,207

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jun-23	26-Jun-23	Change	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23
GUNKULM23	Jun 2023	111,055	3.01	3.08	-0.07 -2.27 %	70,674	-12.96 %	81,195	-1.13 %	82,125	-32.59 %	121,838	0.35 %	121,419
GUNKULU23	Sep 2023	54,084	3.09	3.03	0.06 1.98 %	105,133	98.12 %	53,065	4.02 %	51,012	##### %	11,545	-3.72 %	11,991
STPIM23	Jun 2023	19,500	3.38	3.39	-0.01 -0.29 %	12,626	0.00 %	12,626	0.00 %	12,626	-3.92 %	13,141	-25.46 %	17,629
BANPUM23	Jun 2023	16,154	8.96	9.04	-0.08 -0.88 %	20,305	-42.74 %	35,459	-0.92 %	35,789	-2.55 %	36,724	-0.94 %	37,073
SIRIU23	Sep 2023	15,523	1.83	1.87	-0.04 -2.14 %	29,599	73.11 %	17,098	-7.95 %	18,574	75.91 %	10,559	50.18 %	7,031
BANPUZ23	Dec 2023	15,518	8.80	8.80	0.00 0.00 %	40,618	60.43 %	25,318	0.78 %	25,121	0.00 %	25,121	0.77 %	24,930
SM23	Jun 2023	15,000	1.48	1.49	-0.01 -0.67 %	2,012	-89.37 %	18,921	-2.54 %	19,414	0.00 %	19,414	0.00 %	19,414
JASM23	Jun 2023	14,004	1.21	1.21	0.00 0.00 %	26,326	-0.01 %	26,328	-3.66 %	27,328	-26.91 %	37,387	0.03 %	37,375
SH24	Mar 2024	14,000	1.49	1.50	-0.01 -0.67 %	17,400	411.76 %	3,400	##### %	1,500	0.00 %	1,500	0.00 %	1,500
JASU23	Sep 2023	13,162	1.25	1.25	0.00 0.00 %	47,341	34.33 %	35,243	0.30 %	35,138	27.15 %	27,635	-1.60 %	28,083

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(Contract)	27-Jun-23	26-Jun-23	Change
BLANDU23	Sep 2023	164,037	-3.53 %	170,032	0.10 %	169,865	0.00 %	169,863	0.07 %	169,737	1,165	0.84	0.85	-0.01 -1.18 %
GUNKULU23	Sep 2023	105,133	98.12 %	53,065	4.02 %	51,012	##### %	11,545	-3.72 %	11,991	54,084	3.09	3.03	0.06 1.98 %
JASZ23	Dec 2023	86,545	2.37 %	84,538	1.20 %	83,538	-0.03 %	83,560	0.03 %	83,536	2,007	1.22	1.22	0.00 0.00 %
GUNKULM23	Jun 2023	70,674	-12.96 %	81,195	-1.13 %	82,125	-32.59 %	121,838	0.35 %	121,419	111,055	3.01	3.08	-0.07 -2.27 %
BLANDH24	Mar 2024	60,022	0.01 %	60,017	30.45 %	46,006	0.00 %	46,006	##### %	20,006	5	0.85	0.85	0.00 0.00 %
BANPUU23	Sep 2023	53,953	0.43 %	53,722	6.32 %	50,528	-0.56 %	50,812	4.67 %	48,545	1,370	8.73	8.84	-0.11 -1.24 %
AAVU23	Sep 2023	52,943	-0.88 %	53,413	0.07 %	53,374	12.62 %	47,393	1.06 %	46,894	1,552	2.71	2.74	-0.03 -1.09 %
KTCU23	Sep 2023	51,786	0.30 %	51,631	0.11 %	51,573	-0.11 %	51,631	0.22 %	51,518	215	49.55	50.00	-0.45 -0.90 %
JASU23	Sep 2023	47,341	34.33 %	35,243	0.30 %	35,138	27.15 %	27,635	-1.60 %	28,083	13,162	1.25	1.25	0.00 0.00 %
BECU23	Sep 2023	40,736	-2.87 %	41,938	-32.39 %	62,032	##### %	20,271	0.00 %	20,271	0	7.70	8.06	-0.36 -4.47 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	34.75	1.25	3.73
HANA	43.25	1.25	2.98
CKP	3.36	0.08	2.44
SAMART	5.30	0.10	1.92
SUPER	0.53	0.01	1.92
GFPT	12.40	0.20	1.64
BJC	35.25	0.50	1.44
KCE	37.00	0.50	1.37
MTC	37.75	0.50	1.34
SAWAD	46.50	0.50	1.09
THG	69.75	0.75	1.09

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	9.10	-1.00	-9.90
EPG	6.60	-0.30	-4.35
OSP	29.75	-1.00	-3.25
GPSC	54.75	-1.75	-3.10
IVL	32.50	-1.00	-2.99
BGRIM	33.50	-1.00	-2.90
MAJOR	15.40	-0.40	-2.53
STGT	7.80	-0.20	-2.50
ICHI	12.90	-0.30	-2.27
M	47.00	-1.00	-2.08

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
27/06/2023	335,469	346,862	-11,393	51,601	51,143	458	146,210	135,275	10,935	533,280	974,306

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/06/2023	9,497	10,566	-1,069	606	686	-80	11,593	10,444	1,149	21,696	46,866

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/06/2023	123	5	118	11,961	8,480	3,481	11,438	15,037	-3,599	23,522	136,614