

QA Report : TFXE Information

Friday, 26 May 2023

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|---------|-----------|
| | | 25-May-23 | 24-May-23 | Change | 25-May-23 | (+/-) | 24-May-23 | (+/-) | 23-May-23 | (+/-) | 22-May-23 | (+/-) | 19-May-23 |
| S50K23 | May 2023 | 929.40 | 926.00 | 3.40 0.37 % | 173 | -19.53 % | 215 | 1.42 % | 212 | -2.30 % | 217 | 2.36 % | 212 |
| S50M23 | Jun 2023 | 927.10 | 926.90 | 0.20 0.02 % | 527,110 | 2.72 % | 513,144 | -3.29 % | 530,578 | -4.95 % | 558,208 | 11.01 % | 502,852 |
| S50N23 | Jul 2023 | 924.00 | 923.10 | 0.90 0.10 % | 115 | -2.54 % | 118 | 1.72 % | 116 | 3.57 % | 112 | 5.66 % | 106 |
| S50U23 | Sep 2023 | 924.40 | 924.20 | 0.20 0.02 % | 68,284 | -2.76 % | 70,220 | -1.72 % | 71,446 | -6.29 % | 76,240 | 10.34 % | 69,095 |
| S50Z23 | Dec 2023 | 924.20 | 924.30 | -0.10 -0.01 % | 30,863 | -0.40 % | 30,987 | 0.09 % | 30,960 | -7.34 % | 33,412 | 8.30 % | 30,851 |
| S50H24 | Mar 2024 | 920.90 | 920.70 | 0.20 0.02 % | 7,532 | -1.77 % | 7,668 | -2.18 % | 7,839 | -17.07 % | 9,453 | 26.82 % | 7,454 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|---------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 25-May-23 | 24-May-23 | Change | 25-May-23 | (+/-) | 24-May-23 | (+/-) | 23-May-23 | (+/-) | 22-May-23 | (+/-) | 19-May-23 |
| SIRIM23 | Jun 2023 | 7,009 | 1.75 | 1.77 | -0.02 -1.13 % | 30,063 | 0.01 % | 30,061 | -1.69 % | 30,579 | -11.86 % | 34,692 | -15.53 % | 41,070 |
| TTBM23 | Jun 2023 | 3,409 | 1.57 | 1.55 | 0.02 1.29 % | 24,090 | -2.25 % | 24,644 | 11.34 % | 22,134 | 15.81 % | 19,113 | -13.57 % | 22,114 |
| PTTU23 | Sep 2023 | 2,200 | 31.29 | 31.87 | -0.58 -1.82 % | 8,085 | 17.43 % | 6,885 | 0.00 % | 6,885 | -0.03 % | 6,887 | 0.00 % | 6,887 |
| PTTM23 | Jun 2023 | 1,811 | 31.63 | 31.65 | -0.02 -0.06 % | 5,889 | 37.95 % | 4,269 | -8.86 % | 4,684 | -14.70 % | 5,491 | 15.12 % | 4,770 |
| BEMM23 | Jun 2023 | 1,628 | 8.05 | 8.28 | -0.23 -2.78 % | 13,043 | 4.73 % | 12,454 | 0.10 % | 12,442 | 4.25 % | 11,935 | -7.72 % | 12,934 |
| HMPROU23 | Sep 2023 | 1,601 | 14.07 | 14.33 | -0.26 -1.81 % | 1,811 | 28.26 % | 1,412 | 0.14 % | 1,410 | -0.07 % | 1,411 | 0.00 % | 1,411 |
| BEMU23 | Sep 2023 | 1,505 | 8.01 | 8.29 | -0.28 -3.38 % | 4,537 | 28.31 % | 3,536 | -12.39 % | 4,036 | 32.94 % | 3,036 | -33.10 % | 4,538 |
| BBLM23 | Jun 2023 | 1,485 | 163.53 | 162.51 | 1.02 0.63 % | 2,515 | 28.19 % | 1,962 | 45.44 % | 1,349 | -18.24 % | 1,650 | 18.45 % | 1,393 |
| KCEM23 | Jun 2023 | 1,023 | 38.26 | 38.21 | 0.05 0.13 % | 4,963 | 9.56 % | 4,530 | -2.56 % | 4,649 | -2.64 % | 4,775 | 1.14 % | 4,721 |
| VGIU23 | Sep 2023 | 1,019 | 3.37 | 3.36 | 0.01 0.30 % | 5,987 | 20.08 % | 4,986 | 0.00 % | 4,986 | -9.11 % | 5,486 | -0.74 % | 5,527 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | Volume (Contract) | Settle Price | | |
|-------------------------|------------------|-----------------|---------|-----------|---------|----------------------|--------------|-----------|---------------|
| | | 25-May-23 | (+/-) | 24-May-23 | (+/-) | | 25-May-23 | 24-May-23 | Change |
| BLANDU23 | Sep 2023 | 163,334 | 0.06 % | 163,236 | 0.01 % | 100 | 0.88 | 0.87 | 0.01 1.15 % |
| GUNKULM23 | Jun 2023 | 125,694 | 0.40 % | 125,191 | -0.01 % | 523 | 3.42 | 3.44 | -0.02 -0.58 % |
| JASZ23 | Dec 2023 | 80,504 | 0.00 % | 80,504 | 0.00 % | 0 | 1.44 | 1.40 | 0.04 2.86 % |
| BLANDM23 | Jun 2023 | 74,765 | -0.98 % | 75,502 | -0.69 % | 654 | 0.88 | 0.87 | 0.01 1.15 % |
| KTBU23 | Sep 2023 | 53,440 | 0.00 % | 53,441 | -3.95 % | 206 | 19.20 | 19.08 | 0.12 0.63 % |
| KTCU23 | Sep 2023 | 53,382 | 0.04 % | 53,362 | -0.04 % | 560 | 52.56 | 53.70 | -1.14 -2.12 % |
| BANPUM23 | Jun 2023 | 45,201 | -0.14 % | 45,264 | -0.40 % | 339 | 8.19 | 8.18 | 0.01 0.12 % |
| AAVM23 | Jun 2023 | 44,681 | 0.03 % | 44,668 | 0.01 % | 14 | 2.73 | 2.75 | -0.02 -0.73 % |
| JASM23 | Jun 2023 | 43,860 | -0.08 % | 43,896 | 0.10 % | 45 | 1.43 | 1.39 | 0.04 2.88 % |
| BANPUU23 | Sep 2023 | 43,798 | 0.24 % | 43,693 | 0.39 % | 126 | 8.01 | 8.00 | 0.01 0.12 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|------|
| | | (Baht) | (%) |
| DELTA | 94.00 | 6.00 | 6.82 |
| TOA | 31.50 | 1.50 | 5.00 |
| TQM | 28.25 | 1.00 | 3.67 |
| CPF | 20.40 | 0.50 | 2.51 |
| TTB | 1.58 | 0.03 | 1.94 |
| TKN | 11.00 | 0.20 | 1.85 |
| HANA | 41.75 | 0.75 | 1.83 |
| GFPT | 12.00 | 0.20 | 1.69 |
| SUPER | 0.60 | 0.01 | 1.69 |
| M | 52.25 | 0.75 | 1.46 |

Top Losser (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| SCGP | 39.50 | -2.25 | -5.39 |
| CK | 19.20 | -1.00 | -4.95 |
| PTTGC | 36.25 | -1.25 | -3.33 |
| IVL | 32.50 | -1.00 | -2.99 |
| BLA | 25.75 | -0.75 | -2.83 |
| BEM | 8.05 | -0.20 | -2.42 |
| OR | 20.60 | -0.50 | -2.37 |
| KTC | 52.75 | -1.25 | -2.31 |
| ITD | 1.42 | -0.03 | -2.07 |
| AWC | 5.15 | -0.10 | -1.90 |

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 |
| 25/05/2023 | 84,323 | 81,777 | 2,546 | 27,815 | 33,417 | -5,602 | 121,264 | 118,208 | 3,056 | 233,402 | 634,077 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 25/05/2023 | 22,411 | 28,879 | -6,468 | 633 | 2,474 | -1,841 | 24,260 | 15,951 | 8,309 | 47,304 | 66,835 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 25/05/2023 | 489 | 40 | 449 | 19,619 | 12,502 | 7,117 | 30,607 | 38,173 | -7,566 | 50,715 | 139,523 |