

### QA Report : TFXE Information

Thursday, 01 June 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		31-May-23	30-May-23	Change	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23
S50M23	Jun 2023	921.70	924.70	-3.00 -0.32 %	549,039	3.30 %	531,487	5.85 %	502,096	-0.33 %	503,766	-4.43 %	527,110
S50N23	Jul 2023	920.90	921.00	-0.10 -0.01 %	113	-5.04 %	119	-0.83 %	120	4.35 %	115	0.00 %	115
S50Q23	Aug 2023	917.10	924.90	-7.80 -0.84 %	9	##### %	1	0.00 %	0	0.00 %	0	0.00 %	0
S50U23	Sep 2023	919.00	921.80	-2.80 -0.30 %	79,290	8.30 %	73,215	5.76 %	69,230	-0.61 %	69,654	2.01 %	68,284
S50Z23	Dec 2023	919.90	922.60	-2.70 -0.29 %	34,619	8.70 %	31,848	2.53 %	31,061	2.45 %	30,318	-1.77 %	30,863
S50H24	Mar 2024	916.50	919.30	-2.80 -0.30 %	8,019	5.47 %	7,603	1.37 %	7,500	-0.62 %	7,547	0.20 %	7,532

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			31-May-23	30-May-23	Change	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23
TTBM23	Jun 2023	53,882	1.58	1.59	-0.01 -0.63 %	56,991	38.76 %	41,073	86.09 %	22,072	-8.33 %	24,077	-0.05 %	24,090
TUM23	Jun 2023	13,727	14.90	15.22	-0.32 -2.10 %	19,608	215.55 %	6,214	-0.02 %	6,215	-0.85 %	6,268	-3.55 %	6,499
TRUEM23	Jun 2023	10,522	6.80	6.75	0.05 0.74 %	26,544	-1.81 %	27,034	28.42 %	21,052	0.01 %	21,049	27.30 %	16,535
CHGM23	Jun 2023	3,581	3.22	3.16	0.06 1.90 %	3,260	85.12 %	1,761	-22.66 %	2,277	0.35 %	2,269	1.20 %	2,242
KTBM23	Jun 2023	3,378	19.19	19.23	-0.04 -0.21 %	9,967	47.62 %	6,752	-34.78 %	10,352	-37.81 %	16,647	42.93 %	11,647
KTBU23	Sep 2023	3,201	19.12	19.16	-0.04 -0.21 %	46,540	-6.81 %	49,940	-6.55 %	53,440	0.19 %	53,340	-0.19 %	53,440
AAVU23	Sep 2023	3,003	2.70	2.73	-0.03 -1.10 %	26,791	12.62 %	23,788	2.16 %	23,285	9.44 %	21,277	0.00 %	21,278
TRUEZ23	Dec 2023	3,000	6.87	6.82	0.05 0.73 %	7,740	-20.53 %	9,740	0.00 %	9,740	0.00 %	9,740	11.44 %	8,740
IVLU23	Sep 2023	2,408	31.67	32.33	-0.66 -2.04 %	5,990	5.42 %	5,682	5.57 %	5,382	1.91 %	5,281	-8.33 %	5,761
JASM23	Jun 2023	2,287	1.63	1.66	-0.03 -1.81 %	41,982	-2.34 %	42,987	-1.90 %	43,818	-0.09 %	43,857	-0.01 %	43,860

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		31-May-23	(+/-)	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23	(+/-)	25-May-23	(Contract)	31-May-23	30-May-23	Change
BLANDU23	Sep 2023	165,735	0.61 %	164,735	0.92 %	163,234	0.00 %	163,234	-0.06 %	163,334	1,000	0.87	0.88	-0.01 -1.14 %
GUNKULM23	Jun 2023	125,841	0.10 %	125,715	-0.02 %	125,745	-0.37 %	126,208	0.41 %	125,694	157	3.37	3.41	-0.04 -1.17 %
JASZ23	Dec 2023	82,506	1.23 %	81,504	1.24 %	80,505	0.00 %	80,504	0.00 %	80,504	1,002	1.65	1.68	-0.03 -1.79 %
BLANDM23	Jun 2023	73,622	-1.33 %	74,612	0.00 %	74,610	0.00 %	74,609	-0.21 %	74,765	527	0.87	0.88	-0.01 -1.14 %
TTBM23	Jun 2023	56,991	38.76 %	41,073	86.09 %	22,072	-8.33 %	24,077	-0.05 %	24,090	53,882	1.58	1.59	-0.01 -0.63 %
KTCU23	Sep 2023	51,322	0.27 %	51,183	-6.43 %	54,702	3.40 %	52,902	-0.90 %	53,382	221	52.10	52.98	-0.88 -1.66 %
KTBU23	Sep 2023	46,540	-6.81 %	49,940	-6.55 %	53,440	0.19 %	53,340	-0.19 %	53,440	3,201	19.12	19.16	-0.04 -0.21 %
BANPUM23	Jun 2023	45,144	-0.04 %	45,163	-0.25 %	45,275	-2.53 %	46,451	2.77 %	45,201	103	8.24	8.21	0.03 0.37 %
BANPUU23	Sep 2023	43,541	0.46 %	43,340	-0.89 %	43,730	-1.11 %	44,223	0.97 %	43,798	313	7.95	7.98	-0.03 -0.38 %
AAVM23	Jun 2023	42,674	-0.02 %	42,684	-4.45 %	44,671	0.00 %	44,670	-0.02 %	44,681	50	2.70	2.69	0.01 0.37 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	43.00	3.25	8.18
TQM	31.25	1.25	4.17
MBK	16.20	0.50	3.18
SAWAD	55.75	1.50	2.76
COM7	29.00	0.75	2.65
OSP	29.00	0.75	2.65
TCAP	51.75	1.25	2.48
INTUCH	74.75	1.75	2.40
EGCO	144.50	3.00	2.12
EA	65.00	1.25	1.96

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.74	-0.08	-9.76
KTC	51.00	-1.75	-3.32
TU	14.70	-0.50	-3.29
TOP	43.25	-1.25	-2.81
PTTEP	139.50	-4.00	-2.79
PTTGC	35.25	-1.00	-2.76
PTT	30.00	-0.75	-2.44
SPALI	20.20	-0.50	-2.42
IVL	31.75	-0.75	-2.31
BCH	18.50	-0.40	-2.12

### 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
31/05/2023	116,434	110,099	6,335	37,648	38,918	-1,270	142,409	147,474	-5,065	296,491	671,089

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/05/2023	22,573	18,076	4,497	1,527	398	1,129	13,244	18,870	-5,626	37,344	59,354

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/05/2023	100	270	-170	21,808	20,890	918	26,063	26,811	-748	47,971	151,812