

QA Report : TFXE Information

Friday, 02 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		01-Jun-23	31-May-23	Change	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23
S50M23	Jun 2023	914.20	921.70	-7.50 -0.81 %	528,853	-3.68 %	549,039	3.30 %	531,487	5.85 %	502,096	-0.33 %	503,766
S50N23	Jul 2023	915.00	920.90	-5.90 -0.64 %	113	0.00 %	113	-5.04 %	119	-0.83 %	120	4.35 %	115
S50Q23	Aug 2023	912.00	917.10	-5.10 -0.56 %	9	0.00 %	9	##### %	1	0.00 %	0	0.00 %	0
S50U23	Sep 2023	911.80	919.00	-7.20 -0.78 %	76,049	-4.09 %	79,290	8.30 %	73,215	5.76 %	69,230	-0.61 %	69,654
S50Z23	Dec 2023	912.80	919.90	-7.10 -0.77 %	32,856	-5.09 %	34,619	8.70 %	31,848	2.53 %	31,061	2.45 %	30,318
S50H24	Mar 2024	911.00	916.50	-5.50 -0.60 %	8,279	3.24 %	8,019	5.47 %	7,603	1.37 %	7,500	-0.62 %	7,547

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Jun-23	31-May-23	Change	01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23	(+/-)	26-May-23
TRUEM23	Jun 2023	27,047	6.56	6.80	-0.24 -3.53 %	30,555	15.11 %	26,544	-1.81 %	27,034	28.42 %	21,052	0.01 %	21,049
KTBM23	Jun 2023	8,349	19.19	19.19	0.00 0.00 %	13,865	39.11 %	9,967	47.62 %	6,752	-34.78 %	10,352	-37.81 %	16,647
AAVM23	Jun 2023	4,799	2.77	2.70	0.07 2.59 %	39,149	-8.26 %	42,674	-0.02 %	42,684	-4.45 %	44,671	0.00 %	44,670
TTBM23	Jun 2023	4,217	1.61	1.58	0.03 1.90 %	21,770	-61.80 %	56,991	38.76 %	41,073	86.09 %	22,072	-8.33 %	24,077
TTBU23	Sep 2023	4,133	1.59	1.57	0.02 1.27 %	9,602	-23.54 %	12,558	0.69 %	12,472	-7.26 %	13,448	-20.63 %	16,944
AAVU23	Sep 2023	4,003	2.78	2.70	0.08 2.96 %	29,791	11.20 %	26,791	12.62 %	23,788	2.16 %	23,285	9.44 %	21,277
TUM23	Jun 2023	3,833	14.55	14.90	-0.35 -2.35 %	16,108	-17.85 %	19,608	##### %	6,214	-0.02 %	6,215	-0.85 %	6,268
TUZ23	Dec 2023	2,900	14.27	14.63	-0.36 -2.46 %	2,662	51.08 %	1,762	6.02 %	1,662	6.40 %	1,562	0.00 %	1,562
TTBZ23	Dec 2023	2,148	1.61	1.58	0.03 1.90 %	3,119	201.35 %	1,035	4.44 %	991	0.00 %	991	0.00 %	991
PTTZ23	Dec 2023	2,105	30.40	30.43	-0.03 -0.10 %	2,419	20.05 %	2,015	11.88 %	1,801	-5.21 %	1,900	5.61 %	1,799

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		01-Jun-23	(+/-)	31-May-23	(+/-)	30-May-23	(+/-)	29-May-23	(+/-)		26-May-23	01-Jun-23	31-May-23	Change
BLANDU23	Sep 2023	165,953	0.13 %	165,735	0.61 %	164,735	0.92 %	163,234	0.00 %	163,234	218	0.87	0.87	0.00 0.00 %
GUNKULM23	Jun 2023	126,441	0.48 %	125,841	0.10 %	125,715	-0.02 %	125,745	-0.37 %	126,208	613	3.33	3.37	-0.04 -1.19 %
JASZ23	Dec 2023	82,505	0.00 %	82,506	1.23 %	81,504	1.24 %	80,505	0.00 %	80,504	0	1.66	1.65	0.01 0.61 %
BLANDM23	Jun 2023	74,524	1.23 %	73,622	-1.33 %	74,612	0.00 %	74,610	0.00 %	74,609	1,403	0.86	0.87	-0.01 -1.15 %
KTCU23	Sep 2023	51,267	-0.11 %	51,322	0.27 %	51,183	-6.43 %	54,702	3.40 %	52,902	45	50.27	52.10	-1.83 -3.51 %
BANPUM23	Jun 2023	44,997	-0.33 %	45,144	-0.04 %	45,163	-0.25 %	45,275	-2.53 %	46,451	171	8.17	8.24	-0.07 -0.85 %
KTBU23	Sep 2023	43,639	-6.23 %	46,540	-6.81 %	49,940	-6.55 %	53,440	0.19 %	53,340	202	19.10	19.12	-0.02 -0.10 %
BANPUU23	Sep 2023	43,543	0.00 %	43,541	0.46 %	43,340	-0.89 %	43,730	-1.11 %	44,223	209	7.97	7.95	0.02 0.25 %
JASM23	Jun 2023	40,873	-2.64 %	41,982	-2.34 %	42,987	-1.90 %	43,818	-0.09 %	43,857	27	1.64	1.63	0.01 0.61 %
AAVM23	Jun 2023	39,149	-8.26 %	42,674	-0.02 %	42,684	-4.45 %	44,671	0.00 %	44,670	4,799	2.77	2.70	0.07 2.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.80	0.10	3.70
BA	14.70	0.50	3.52
MEGA	40.25	1.25	3.21
AMATA	22.70	0.60	2.71
WHA	4.54	0.12	2.71
TTB	1.62	0.04	2.53
ERW	4.24	0.10	2.42
BJC	37.00	0.75	2.07
BH	227.00	4.00	1.79
ICHI	14.70	0.20	1.38

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	60.75	-4.25	-6.54
BGRIM	35.75	-1.75	-4.67
GPSC	56.00	-2.50	-4.27
PLANB	8.65	-0.35	-3.89
CHG	3.16	-0.12	-3.66
TRUE	6.60	-0.25	-3.65
GULF	47.00	-1.75	-3.59
CRC	40.50	-1.50	-3.57
EGCO	139.50	-5.00	-3.46
JAS	1.64	-0.05	-2.96

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
06/01/2023	77,890	90,723	-12,833	27,867	22,432	5,435	104,202	96,804	7,398	209,959	646,159

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2023	31,649	29,471	2,178	1,086	1,420	-334	19,381	21,225	-1,844	52,116	67,100

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2023	115	10	105	24,882	20,990	3,892	23,413	27,410	-3,997	48,410	148,149