

### QA Report : TFX Information

Friday, 09 June 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-Jun-23	07-Jun-23	Change	08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23
S50M23	Jun 2023	941.30	926.60	14.70 1.59 %	596,984	9.41 %	545,654	5.56 %	516,898	-5.38 %	546,260	3.29 %	528,853
S50N23	Jul 2023	938.30	924.00	14.30 1.55 %	103	-11.97 %	117	0.00 %	117	6.36 %	110	-2.65 %	113
S50Q23	Aug 2023	939.00	922.00	17.00 1.84 %	26	##### %	7	0.00 %	7	-12.50 %	8	-11.11 %	9
S50U23	Sep 2023	938.00	923.50	14.50 1.57 %	90,167	8.56 %	83,060	4.02 %	79,853	-0.60 %	80,332	5.63 %	76,049
S50Z23	Dec 2023	938.80	924.00	14.80 1.60 %	38,744	11.29 %	34,815	6.67 %	32,638	-2.75 %	33,561	2.15 %	32,856
S50H24	Mar 2024	933.70	920.00	13.70 1.49 %	9,188	14.09 %	8,053	2.39 %	7,865	-4.38 %	8,225	-0.65 %	8,279

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jun-23	07-Jun-23	Change	08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23
SIRIU23	Sep 2023	7,543	1.87	1.80	0.07 3.89 %	22,385	28.80 %	17,379	##### %	7,864	-11.24 %	8,860	0.02 %	8,858
KTBM23	Jun 2023	7,292	19.34	19.19	0.15 0.78 %	11,849	70.71 %	6,941	5.86 %	6,557	-31.42 %	9,561	-31.04 %	13,865
SIRIZ23	Dec 2023	7,000	1.83	1.77	0.06 3.39 %	6,003	-55.54 %	13,503	-27.02 %	18,503	0.00 %	18,503	0.00 %	18,503
BANPUM23	Jun 2023	6,407	8.70	8.49	0.21 2.47 %	42,806	-1.50 %	43,459	-3.19 %	44,889	0.35 %	44,732	-0.59 %	44,997
WHAU23	Sep 2023	4,539	4.50	4.39	0.11 2.51 %	12,618	31.38 %	9,604	5.49 %	9,104	5.82 %	8,603	-5.48 %	9,102
GULFU23	Sep 2023	3,739	47.25	45.83	1.42 3.10 %	9,108	10.78 %	8,222	-0.95 %	8,301	24.01 %	6,694	-6.82 %	7,184
BANPUU23	Sep 2023	3,630	8.44	8.16	0.28 3.43 %	48,867	-0.88 %	49,303	-0.28 %	49,442	13.55 %	43,542	0.00 %	43,543
TTBU23	Sep 2023	3,097	1.65	1.65	0.00 0.00 %	12,864	-7.11 %	13,849	22.55 %	11,301	11.42 %	10,143	5.63 %	9,602
ITDU23	Sep 2023	2,900	1.49	1.45	0.04 2.76 %	11,913	-14.38 %	13,913	-12.57 %	15,913	-8.61 %	17,413	0.00 %	17,413
TUU23	Sep 2023	2,884	13.79	13.58	0.21 1.55 %	8,010	10.82 %	7,228	1.45 %	7,125	-8.86 %	7,818	1.30 %	7,718

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23	(+/-)	01-Jun-23	(Contract)	08-Jun-23	07-Jun-23	Change
BLANDU23	Sep 2023	166,382	0.25 %	165,971	0.01 %	165,959	0.00 %	165,958	0.00 %	165,953	411	0.88	0.87	0.01 1.15 %
GUNKULM23	Jun 2023	125,963	0.00 %	125,963	0.01 %	125,951	-0.40 %	126,459	0.01 %	126,441	329	3.45	3.36	0.09 2.68 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	0.00 %	83,505	0.00 %	83,505	1.21 %	82,505	0	1.59	1.59	0.00 0.00 %
BLANDM23	Jun 2023	71,903	-2.20 %	73,524	-1.34 %	74,523	0.00 %	74,526	0.00 %	74,524	1,879	0.87	0.87	0.00 0.00 %
TTBM23	Jun 2023	61,172	1.46 %	60,294	10.84 %	54,398	##### %	21,010	-3.49 %	21,770	1,524	1.66	1.65	0.01 0.61 %
KTCU23	Sep 2023	51,548	0.04 %	51,528	-0.04 %	51,549	0.55 %	51,265	0.00 %	51,267	360	52.47	49.98	2.49 4.98 %
BANPUU23	Sep 2023	48,867	-0.88 %	49,303	-0.28 %	49,442	13.55 %	43,542	0.00 %	43,543	3,630	8.44	8.16	0.28 3.43 %
BANPUM23	Jun 2023	42,806	-1.50 %	43,459	-3.19 %	44,889	0.35 %	44,732	-0.59 %	44,997	6,407	8.70	8.49	0.21 2.47 %
KTBU23	Sep 2023	41,317	-0.23 %	41,412	0.80 %	41,084	0.30 %	40,962	-6.13 %	43,639	429	19.30	19.10	0.20 1.05 %
JASM23	Jun 2023	39,857	0.01 %	39,855	-0.06 %	39,879	-2.41 %	40,862	-0.03 %	40,873	201	1.57	1.57	0.00 0.00 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	11.40	0.70	6.54
BEC	9.30	0.55	6.29
THCOM	12.00	0.60	5.26
CPF	21.50	1.00	4.88
CK	19.70	0.90	4.79
PTTGC	38.25	1.75	4.79
BCP	33.25	1.50	4.72
KEX	10.30	0.45	4.57
CKP	3.44	0.14	4.24
SCGP	39.25	1.50	3.97

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	30.75	-1.00	-3.15
GFPT	12.10	-0.30	-2.42
SAMART	5.75	-0.10	-1.71
TCAP	51.00	-0.75	-1.45
ICHI	15.00	-0.20	-1.32
PSL	9.80	-0.10	-1.01
TQM	31.00	-0.25	-0.80
HANA	46.25	-0.25	-0.54
BH	233.00	-1.00	-0.43

### 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
06/08/2023	165,139	128,331	36,808	58,538	68,326	-9,788	139,859	166,879	-27,020	363,536	735,212

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2023	30,950	39,487	-8,537	1,320	2,060	-740	26,412	17,135	9,277	58,682	75,056

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2023	413	684	-271	19,038	17,302	1,736	25,994	27,459	-1,465	45,445	152,659