

QA Report : TFXE Information

Monday, 12 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-Jun-23	08-Jun-23	Change	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23
S50M23	Jun 2023	940.10	941.30	-1.20 -0.13 %	512,550	-14.14 %	596,984	9.41 %	545,654	5.56 %	516,898	-5.38 %	546,260
S50N23	Jul 2023	939.00	938.30	0.70 0.07 %	107	3.88 %	103	-11.97 %	117	0.00 %	117	6.36 %	110
S50Q23	Aug 2023	939.00	939.00	0.00 0.00 %	13	-50.00 %	26	##### %	7	0.00 %	7	-12.50 %	8
S50U23	Sep 2023	936.80	938.00	-1.20 -0.13 %	81,275	-9.86 %	90,167	8.56 %	83,060	4.02 %	79,853	-0.60 %	80,332
S50Z23	Dec 2023	938.00	938.80	-0.80 -0.09 %	35,275	-8.95 %	38,744	11.29 %	34,815	6.67 %	32,638	-2.75 %	33,561
S50H24	Mar 2024	933.00	933.70	-0.70 -0.07 %	8,164	-11.14 %	9,188	14.09 %	8,053	2.39 %	7,865	-4.38 %	8,225

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jun-23	08-Jun-23	Change	09-Jun-23	(+/-)	08-Jun-23	(+/-)	07-Jun-23	(+/-)	06-Jun-23	(+/-)	02-Jun-23
SIRIU23	Sep 2023	8,523	1.86	1.87	-0.01 -0.53 %	22,879	2.21 %	22,385	28.80 %	17,379	##### %	7,864	-11.24 %	8,860
TTBM23	Jun 2023	4,918	1.66	1.66	0.00 0.00 %	62,617	2.36 %	61,172	1.46 %	60,294	10.84 %	54,398	##### %	21,010
CPFU23	Sep 2023	4,533	21.62	21.59	0.03 0.14 %	11,914	1.12 %	11,782	-5.43 %	12,459	-0.74 %	12,552	0.89 %	12,441
AAVM23	Jun 2023	3,619	2.88	2.89	-0.01 -0.35 %	35,906	-0.55 %	36,104	-1.53 %	36,666	1.98 %	35,953	-2.80 %	36,989
GUNKULZ23	Dec 2023	3,500	3.45	3.42	0.03 0.88 %	18,341	23.58 %	14,841	0.00 %	14,841	0.17 %	14,816	-3.26 %	15,316
KTBM23	Jun 2023	3,359	19.40	19.34	0.06 0.31 %	11,843	-0.05 %	11,849	70.71 %	6,941	5.86 %	6,557	-31.42 %	9,561
WHAU23	Sep 2023	3,029	4.52	4.50	0.02 0.44 %	13,125	4.02 %	12,618	31.38 %	9,604	5.49 %	9,104	5.82 %	8,603
IRPCU23	Sep 2023	3,016	2.41	2.37	0.04 1.69 %	15,698	14.63 %	13,695	12.88 %	12,132	-19.82 %	15,131	7.08 %	14,130
AWCU23	Sep 2023	3,000	5.02	5.09	-0.07 -1.38 %	6,178	67.97 %	3,678	-11.97 %	4,178	56.07 %	2,677	0.00 %	2,677
KTBU23	Sep 2023	2,606	19.40	19.30	0.10 0.52 %	39,202	-5.12 %	41,317	-0.23 %	41,412	0.80 %	41,084	0.30 %	40,962

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		09-Jun-23	(+/-)	08-Jun-23	(+/-)		09-Jun-23	08-Jun-23	Change
BLANDU23	Sep 2023	166,197	-0.11 %	166,382	0.25 %	14	0.88	0.88	0.00 0.00 %
GUNKULM23	Jun 2023	125,722	-0.19 %	125,963	0.00 %	66	3.47	3.45	0.02 0.58 %
JASZ23	Dec 2023	83,505	0.00 %	83,505	0.00 %	0	1.57	1.59	-0.02 -1.26 %
BLANDM23	Jun 2023	71,506	-0.55 %	71,903	-2.20 %	0	0.86	0.87	-0.01 -1.15 %
TTBM23	Jun 2023	62,617	2.36 %	61,172	1.46 %	4,918	1.66	1.66	0.00 0.00 %
KTCU23	Sep 2023	51,271	-0.54 %	51,548	0.04 %	63	52.76	52.47	0.29 0.55 %
BANPUU23	Sep 2023	48,366	-1.03 %	48,867	-0.88 %	1,493	8.54	8.44	0.10 1.18 %
BANPUM23	Jun 2023	42,037	-1.80 %	42,806	-1.50 %	1,105	8.77	8.70	0.07 0.80 %
AAVU23	Sep 2023	40,115	1.37 %	39,573	0.08 %	1,551	2.91	2.85	0.06 2.11 %
JASM23	Jun 2023	39,787	-0.18 %	39,857	0.01 %	15	1.55	1.57	-0.02 -1.27 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	43.00	3.50	8.86
SAMART	6.10	0.35	6.09
PSL	10.20	0.40	4.08
BCP	34.50	1.25	3.76
ERW	4.52	0.12	2.73
VGI	3.36	0.08	2.44
ESSO	8.95	0.20	2.29
SPRC	9.10	0.20	2.25
TCAP	52.00	1.00	1.96
PLANB	8.95	0.15	1.70

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	98.00	-5.50	-5.31
CK	19.00	-0.70	-3.55
MINT	33.75	-0.75	-2.17
HANA	45.25	-1.00	-2.16
BEC	9.10	-0.20	-2.15
SCGP	38.50	-0.75	-1.91
SUPER	0.56	-0.01	-1.75
GFPT	11.90	-0.20	-1.65
OSP	30.00	-0.50	-1.64
KKP	62.00	-1.00	-1.59

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
06/09/2023	78,057	98,400	-20,343	19,497	16,168	3,329	84,373	67,359	17,014	181,927	637,384

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/09/2023	38,189	25,485	12,704	1,877	928	949	15,043	28,696	-13,653	55,109	70,944

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/09/2023	475	415	60	14,694	33,048	-18,354	40,056	21,762	18,294	55,225	157,553