

QA Report : TFEX Information

Wednesday, 24 May 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-May-23	22-May-23	Change	23-May-23	(+/-)	22-May-23	(+/-)	19-May-23	(+/-)	18-May-23	(+/-)	17-May-23
S50K23	May 2023	925.10	930.00	-4.90 -0.53 %	212	-2.30 %	217	2.36 %	212	-2.30 %	217	-0.91 %	219
S50M23	Jun 2023	926.20	929.80	-3.60 -0.39 %	530,578	-4.95 %	558,208	11.01 %	502,852	-1.33 %	509,641	-3.06 %	525,751
S50N23	Jul 2023	926.00	928.00	-2.00 -0.22 %	116	3.57 %	112	5.66 %	106	3.92 %	102	0.99 %	101
S50U23	Sep 2023	923.20	926.90	-3.70 -0.40 %	71,446	-6.29 %	76,240	10.34 %	69,095	-2.07 %	70,554	0.13 %	70,463
S50Z23	Dec 2023	923.20	927.80	-4.60 -0.50 %	30,960	-7.34 %	33,412	8.30 %	30,851	0.44 %	30,717	-0.88 %	30,990
S50H24	Mar 2024	919.90	924.50	-4.60 -0.50 %	7,839	-17.07 %	9,453	26.82 %	7,454	7.01 %	6,966	5.59 %	6,597

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-May-23	22-May-23	Change	23-May-23	(+/-)	22-May-23	(+/-)	19-May-23	(+/-)	18-May-23	(+/-)	17-May-23
BEMZ23	Dec 2023	21,000	8.35	8.39	-0.04 -0.48 %	12,014	0.00 %	12,014	0.00 %	12,014	0.00 %	12,014	0.00 %	12,014
KTBU23	Sep 2023	18,602	19.13	18.67	0.46 2.46 %	55,639	7.33 %	51,841	-0.02 %	51,851	-0.56 %	52,143	0.19 %	52,044
TTBM23	Jun 2023	7,744	1.55	1.49	0.06 4.03 %	22,134	15.81 %	19,113	-13.57 %	22,114	14.90 %	19,246	0.36 %	19,177
GUNKULM23	Jun 2023	7,638	3.40	3.42	-0.02 -0.58 %	125,205	-6.50 %	133,906	-0.25 %	134,242	-0.80 %	135,323	-0.28 %	135,709
TTBU23	Sep 2023	7,169	1.53	1.49	0.04 2.68 %	15,112	-11.64 %	17,103	-5.52 %	18,102	-7.59 %	19,589	2.67 %	19,079
WHAM23	Jun 2023	6,890	4.36	4.21	0.15 3.56 %	9,223	5.57 %	8,736	-13.80 %	10,134	-0.33 %	10,168	-0.24 %	10,192
TRUEZ23	Dec 2023	6,000	6.93	7.07	-0.14 -1.98 %	9,240	60.98 %	5,740	9.54 %	5,240	61.73 %	3,240	18.90 %	2,725
WHAU23	Sep 2023	5,519	4.36	4.21	0.15 3.56 %	10,628	4.94 %	10,128	-17.85 %	12,328	42.82 %	8,632	-0.20 %	8,649
BANPUM23	Jun 2023	5,158	8.40	8.35	0.05 0.60 %	45,444	-7.80 %	49,290	-1.89 %	50,240	1.06 %	49,714	-0.05 %	49,737
SIRIU23	Sep 2023	4,004	1.74	1.74	0.00 0.00 %	6,822	-30.52 %	9,818	-13.28 %	11,322	28.34 %	8,822	-10.64 %	9,872

Most Active OI(Contract)

Single	Contact	* Open Interest									Volume	Settle Price			
Stock Futures	Month	23-May-23	(+/-)	22-May-23	(+/-)	19-May-23	(+/-)	18-May-23	(+/-)	17-May-23	(Contract)	23-May-23	22-May-23	Change	
BLANDU23	Sep 2023	163,224	-15.47 %	193,105	0.01 %	193,095	0.00 %	193,094	-0.72 %	194,495	119	0.87	0.87	0.00	0.00 %
GUNKULM23	Jun 2023	125,205	-6.50 %	133,906	-0.25 %	134,242	-0.80 %	135,323	-0.28 %	135,709	7,638	3.40	3.42	-0.02	-0.58 %
JASZ23	Dec 2023	80,504	-0.01 %	80,509	0.00 %	80,505	0.00 %	80,505	-1.23 %	81,505	0	1.41	1.36	0.05	3.68 %
BLANDM23	Jun 2023	76,029	-7.57 %	82,252	4.82 %	78,470	-0.05 %	78,506	1.16 %	77,607	177	0.87	0.87	0.00	0.00 %
KTBU23	Sep 2023	55,639	7.33 %	51,841	-0.02 %	51,851	-0.56 %	52,143	0.19 %	52,044	18,602	19.13	18.67	0.46	2.46 %
KTCU23	Sep 2023	53,382	0.04 %	53,362	-0.04 %	53,382	-6.94 %	57,362	14.58 %	50,062	60	55.05	55.99	-0.94	-1.68 %
BANPUM23	Jun 2023	45,444	-7.80 %	49,290	-1.89 %	50,240	1.06 %	49,714	-0.05 %	49,737	5,158	8.40	8.35	0.05	0.60 %
AAVM23	Jun 2023	44,662	0.02 %	44,654	-0.33 %	44,801	-1.14 %	45,319	-8.29 %	49,417	20	2.76	2.77	-0.01	-0.36 %
JASM23	Jun 2023	43,851	0.75 %	43,524	-0.01 %	43,527	0.06 %	43,501	-12.18 %	49,534	359	1.40	1.41	-0.01	-0.71 %
BANPUU23	Sep 2023	43,522	0.26 %	43,408	-2.52 %	44,529	-0.36 %	44,688	-3.83 %	46,468	744	8.13	8.08	0.05	0.62 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	11.60	0.70	6.42
WHA	4.38	0.20	4.78
AP	11.00	0.50	4.76
TTB	1.57	0.07	4.67
VGI	3.34	0.12	3.73
CPF	20.10	0.70	3.61
MAJOR	15.00	0.50	3.45
STGT	9.25	0.30	3.35
TU	15.60	0.50	3.31
KTB	19.30	0.60	3.21

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	87.00	-5.25	-5.69
AOT	70.50	-1.50	-2.08
CK	19.80	-0.30	-1.49
TRUE	6.85	-0.10	-1.44
KTC	55.25	-0.50	-0.90
BPP	13.90	-0.10	-0.71
BEM	8.30	-0.05	-0.60
GUNKUL	3.42	-0.02	-0.58
EA	66.00	-0.25	-0.38

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
23/05/2023	84,250	88,261	-4,011	38,430	37,705	725	171,065	167,779	3,286	293,745	641,151

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/05/2023	13,356	17,750	-4,394	488	1,019	-531	16,408	11,483	4,925	30,252	55,986

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/05/2023	100	105	-5	15,993	10,695	5,298	19,547	24,840	-5,293	35,640	139,212