

QA Report : TFEX Information

Thursday, 25 May 2023

Index Futures Focus

SET50	Contact	Settle Price				Open Interest								
Index Future	Month	24-May-23	23-May-23	Change		24-May-23	(+/-)	23-May-23	(+/-)	22-May-23	(+/-)	19-May-23	(+/-)	18-May-23
S50K23	May 2023	926.00	925.10	0.90	0.10 %	215	1.42 %	212	-2.30 %	217	2.36 %	212	-2.30 %	217
S50M23	Jun 2023	926.90	926.20	0.70	0.08 %	513,144	-3.29 %	530,578	-4.95 %	558,208	11.01 %	502,852	-1.33 %	509,641
S50N23	Jul 2023	923.10	926.00	-2.90	-0.31 %	118	1.72 %	116	3.57 %	112	5.66 %	106	3.92 %	102
S50U23	Sep 2023	924.20	923.20	1.00	0.11 %	70,220	-1.72 %	71,446	-6.29 %	76,240	10.34 %	69,095	-2.07 %	70,554
S50Z23	Dec 2023	924.30	923.20	1.10	0.12 %	30,987	0.09 %	30,960	-7.34 %	33,412	8.30 %	30,851	0.44 %	30,717
S50H24	Mar 2024	920.70	919.90	0.80	0.09 %	7,668	-2.18 %	7,839	-17.07 %	9,453	26.82 %	7,454	7.01 %	6,966

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	24-May-23	23-May-23	Change		24-May-23	(+/-)	23-May-23	(+/-)	22-May-23	(+/-)	19-May-23	(+/-)	18-May-23
KTBM23	Jun 2023	5,158	19.18	19.25	-0.07	-0.36 %	11,646	62.61 %	7,162	-1.69 %	7,285	-0.03 %	7,287	-0.72 %	7,340
TRUEM23	Jun 2023	5,139	6.84	6.86	-0.02	-0.29 %	16,520	43.75 %	11,492	-11.65 %	13,007	-22.32 %	16,745	-12.97 %	19,241
WHAM23	Jun 2023	4,057	4.34	4.36	-0.02	-0.46 %	4,890	-46.98 %	9,223	5.57 %	8,736	-13.80 %	10,134	-0.33 %	10,168
TTBM23	Jun 2023	4,050	1.55	1.55	0.00	0.00 %	24,644	11.34 %	22,134	15.81 %	19,113	-13.57 %	22,114	14.90 %	19,246
AMATAM23	Jun 2023	2,420	22.20	21.95	0.25	1.14 %	861	-71.80 %	3,053	##### %	962	-9.33 %	1,061	1.73 %	1,043
SUPERM23	Jun 2023	2,003	0.60	0.60	0.00	0.00 %	39,338	0.00 %	39,337	-2.76 %	40,453	0.00 %	40,451	0.00 %	40,449
TRUEZ23	Dec 2023	2,000	6.91	6.93	-0.02	-0.29 %	7,740	-16.23 %	9,240	60.98 %	5,740	9.54 %	5,240	61.73 %	3,240
BAMM23	Jun 2023	1,631	11.25	11.22	0.03	0.27 %	14,425	8.44 %	13,302	-3.13 %	13,732	0.01 %	13,730	-0.72 %	13,829
ICHIU23	Sep 2023	1,540	14.23	14.06	0.17	1.21 %	1,742	762.38 %	202	0.00 %	202	0.00 %	202	-33.11 %	302
WHAU23	Sep 2023	1,502	4.32	4.36	-0.04	-0.92 %	10,614	-0.13 %	10,628	4.94 %	10,128	-17.85 %	12,328	42.82 %	8,632

Most Active OI(Contract)

Single	Contact	* Open Interest									Volume	Settle Price			
Stock Futures	Month	24-May-23	(+/-)	23-May-23	(+/-)	22-May-23	(+/-)	19-May-23	(+/-)	18-May-23	(Contract)	24-May-23	23-May-23	Change	
BLANDU23	Sep 2023	163,236	0.01 %	163,224	-15.47 %	193,105	0.01 %	193,095	0.00 %	193,094	122	0.87	0.87	0.00	0.00 %
GUNKULM23	Jun 2023	125,191	-0.01 %	125,205	-6.50 %	133,906	-0.25 %	134,242	-0.80 %	135,323	14	3.44	3.40	0.04	1.18 %
JASZ23	Dec 2023	80,504	0.00 %	80,504	-0.01 %	80,509	0.00 %	80,505	0.00 %	80,505	0	1.40	1.41	-0.01	-0.71 %
BLANDM23	Jun 2023	75,502	-0.69 %	76,029	-7.57 %	82,252	4.82 %	78,470	-0.05 %	78,506	631	0.87	0.87	0.00	0.00 %
KTBU23	Sep 2023	53,441	-3.95 %	55,639	7.33 %	51,841	-0.02 %	51,851	-0.56 %	52,143	305	19.08	19.13	-0.05	-0.26 %
KTCU23	Sep 2023	53,362	-0.04 %	53,382	0.04 %	53,362	-0.04 %	53,382	-6.94 %	57,362	20	53.70	55.05	-1.35	-2.45 %
BANPUM23	Jun 2023	45,264	-0.40 %	45,444	-7.80 %	49,290	-1.89 %	50,240	1.06 %	49,714	551	8.18	8.40	-0.22	-2.62 %
AAVM23	Jun 2023	44,668	0.01 %	44,662	0.02 %	44,654	-0.33 %	44,801	-1.14 %	45,319	10	2.75	2.76	-0.01	-0.36 %
JASM23	Jun 2023	43,896	0.10 %	43,851	0.75 %	43,524	-0.01 %	43,527	0.06 %	43,501	62	1.39	1.40	-0.01	-0.71 %
BANPUU23	Sep 2023	43,693	0.39 %	43,522	0.26 %	43,408	-2.52 %	44,529	-0.36 %	44,688	178	8.00	8.13	-0.13	-1.60 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	26.50	1.00	3.92
SAMART	5.15	0.19	3.83
CENTEL	51.50	1.50	3.00
TU	16.00	0.40	2.56
ICHI	14.70	0.30	2.08
CK	20.20	0.40	2.02
SPALI	20.80	0.40	1.96
GFPT	11.80	0.20	1.72
SUPER	0.59	0.01	1.72
TOP	46.75	0.75	1.63

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	66.75	-2.75	-3.96
STEC	9.25	-0.30	-3.14
JMT	41.50	-1.25	-2.92
KEX	10.20	-0.30	-2.86
TQM	27.25	-0.75	-2.68
BANPU	8.15	-0.20	-2.40
KTC	54.00	-1.25	-2.26
GLOBAL	18.80	-0.40	-2.08
SCGP	41.75	-0.75	-1.76
OSP	29.75	-0.50	-1.65

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
24/05/2023	85,027	67,717	17,310	35,612	36,414	-802	118,644	135,152	-16,508	239,283	622,352

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2023	21,896	16,081	5,815	1,463	476	987	11,112	17,914	-6,802	34,471	62,283

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2023	15	74	-59	21,152	31,831	-10,679	33,783	23,045	10,738	54,950	153,434