

QA Report : TFXE Information

Monday, 19 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		16-Jun-23	15-Jun-23	Change	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23
S50M23	Jun 2023	947.30	947.00	0.30 0.03 %	550,022	8.70 %	505,994	0.46 %	503,663	1.31 %	497,140	-0.83 %	501,297
S50N23	Jul 2023	946.00	946.30	-0.30 -0.03 %	89	-1.11 %	90	-5.26 %	95	-25.20 %	127	19.81 %	106
S50Q23	Aug 2023	948.80	946.90	1.90 0.20 %	14	0.00 %	14	16.67 %	12	-7.69 %	13	0.00 %	13
S50U23	Sep 2023	944.20	943.20	1.00 0.11 %	97,391	8.61 %	89,672	7.46 %	83,446	0.52 %	83,011	2.36 %	81,094
S50Z23	Dec 2023	945.20	944.60	0.60 0.06 %	46,954	4.83 %	44,792	10.52 %	40,530	4.29 %	38,864	8.44 %	35,838
S50H24	Mar 2024	938.50	938.30	0.20 0.02 %	8,832	6.58 %	8,287	2.25 %	8,105	-2.70 %	8,330	3.83 %	8,023

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Jun-23	15-Jun-23	Change	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23
TRUEU23	Sep 2023	14,508	6.69	6.70	-0.01 -0.15 %	18,707	2.57 %	18,239	5.80 %	17,239	47.19 %	11,712	-14.40 %	13,683
BANPUU23	Sep 2023	12,375	8.81	8.59	0.22 2.56 %	47,757	-7.26 %	51,497	-1.85 %	52,465	6.95 %	49,055	0.28 %	48,916
SIRIU23	Sep 2023	11,023	1.89	1.89	0.00 0.00 %	23,407	-5.97 %	24,893	4.27 %	23,873	6.71 %	22,372	7.21 %	20,868
IRPCU23	Sep 2023	6,908	2.35	2.35	0.00 0.00 %	15,290	3.41 %	14,786	-0.18 %	14,812	-3.11 %	15,288	0.25 %	15,250
UNIQM23	Jun 2023	5,002	3.06	3.06	0.00 0.00 %	6,642	0.03 %	6,640	0.00 %	6,640	0.12 %	6,632	0.15 %	6,622
UNIU23	Sep 2023	5,000	3.08	3.08	0.00 0.00 %	8,016	165.78 %	3,016	0.00 %	3,016	0.00 %	3,016	0.00 %	3,016
ERWU23	Sep 2023	4,700	4.75	4.76	-0.01 -0.21 %	1,015	-82.24 %	5,715	9.59 %	5,215	-0.89 %	5,262	15.27 %	4,565
AAVU23	Sep 2023	3,653	2.84	2.83	0.01 0.35 %	48,909	7.93 %	45,315	-8.16 %	49,342	6.78 %	46,208	19.45 %	38,683
WHAU23	Sep 2023	3,548	4.65	4.50	0.15 3.33 %	10,626	16.51 %	9,120	-21.49 %	11,617	9.26 %	10,632	-8.54 %	11,625
PTTZ23	Dec 2023	3,200	31.22	30.92	0.30 0.97 %	4,929	169.49 %	1,829	0.00 %	1,829	-5.18 %	1,929	5.47 %	1,829

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23	(+/-)	12-Jun-23	(Contract)	16-Jun-23	15-Jun-23	Change
BLANDU23	Sep 2023	167,280	0.00 %	167,280	0.00 %	167,280	0.02 %	167,250	0.62 %	166,225	0	0.89	0.88	0.01 1.14 %
GUNKULM23	Jun 2023	124,589	-0.40 %	125,092	0.00 %	125,096	0.00 %	125,095	-0.46 %	125,678	1,506	3.33	3.39	-0.06 -1.77 %
JASZ23	Dec 2023	83,535	0.03 %	83,512	0.01 %	83,505	0.00 %	83,505	0.00 %	83,505	23	1.30	1.41	-0.11 -7.80 %
BLANDM23	Jun 2023	69,605	0.00 %	69,604	-1.97 %	71,002	0.00 %	71,002	-0.84 %	71,605	4	0.89	0.88	0.01 1.14 %
KTCU23	Sep 2023	51,427	-0.03 %	51,441	0.13 %	51,374	0.12 %	51,312	0.00 %	51,311	46	50.62	49.80	0.82 1.65 %
AAVU23	Sep 2023	48,909	7.93 %	45,315	-8.16 %	49,342	6.78 %	46,208	19.45 %	38,683	3,653	2.84	2.83	0.01 0.35 %
BANPUU23	Sep 2023	47,757	-7.26 %	51,497	-1.85 %	52,465	6.95 %	49,055	0.28 %	48,916	12,375	8.81	8.59	0.22 2.56 %
KTBU23	Sep 2023	39,347	-5.26 %	41,533	0.78 %	41,212	5.11 %	39,209	-0.24 %	39,304	821	19.20	19.41	-0.21 -1.08 %
BANPUM23	Jun 2023	39,147	-4.36 %	40,931	-0.06 %	40,954	-2.02 %	41,800	-0.93 %	42,194	2,721	9.05	8.83	0.22 2.49 %
JASM23	Jun 2023	38,866	-2.40 %	39,823	0.03 %	39,811	0.00 %	39,811	-0.08 %	39,841	124	1.38	1.40	-0.02 -1.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	9.05	0.25	2.84
TQM	28.50	0.75	2.70
S	1.64	0.04	2.50
GULF	46.75	1.00	2.19
BCP	35.75	0.75	2.14
GFPT	12.30	0.20	1.65
PTT	31.75	0.50	1.60
STA	19.00	0.30	1.60
KTC	50.25	0.75	1.52
PTTEP	153.00	2.00	1.32

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	14.40	-0.60	-4.00
CHG	2.94	-0.10	-3.29
SAMART	6.05	-0.20	-3.20
KEX	11.30	-0.30	-2.59
BH	229.00	-6.00	-2.55
GLOBAL	17.00	-0.40	-2.30
PTTGC	38.00	-0.75	-1.94
VGI	3.24	-0.06	-1.82
JMT	41.00	-0.75	-1.80
SUPER	0.55	-0.01	-1.79

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
16/06/2023	144,200	149,157	-4,957	55,976	52,345	3,631	145,622	144,296	1,326	345,798	703,302

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/06/2023	51,548	32,076	19,472	2,731	684	2,047	17,465	38,984	-21,519	71,744	84,411

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/06/2023	462	637	-175	21,610	26,042	-4,432	32,576	27,969	4,607	54,648	155,530