

QA Report : TFXE Information

Tuesday, 20 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Jun-23	16-Jun-23	Change	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23
S50M23	Jun 2023	948.40	947.30	1.10 0.12 %	473,443	-13.92 %	550,022	8.70 %	505,994	0.46 %	503,663	1.31 %	497,140
S50N23	Jul 2023	949.50	946.00	3.50 0.37 %	98	10.11 %	89	-1.11 %	90	-5.26 %	95	-25.20 %	127
S50Q23	Aug 2023	944.10	948.80	-4.70 -0.50 %	13	-7.14 %	14	0.00 %	14	16.67 %	12	-7.69 %	13
S50U23	Sep 2023	944.70	944.20	0.50 0.05 %	89,744	-7.85 %	97,391	8.61 %	89,672	7.46 %	83,446	0.52 %	83,011
S50Z23	Dec 2023	946.30	945.20	1.10 0.12 %	46,777	-0.38 %	46,954	4.83 %	44,792	10.52 %	40,530	4.29 %	38,864
S50H24	Mar 2024	940.00	938.50	1.50 0.16 %	8,385	-5.06 %	8,832	6.58 %	8,287	2.25 %	8,105	-2.70 %	8,330

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Jun-23	16-Jun-23	Change	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23	(+/-)	13-Jun-23
VNGM23	Jun 2023	7,001	4.00	4.00	0.00 0.00 %	7,575	0.01 %	7,574	0.00 %	7,574	0.00 %	7,574	0.00 %	7,574
VNGU23	Sep 2023	7,000	3.97	3.97	0.00 0.00 %	7,104	6,730.77 %	104	0.00 %	104	0.00 %	104	0.00 %	104
WHAU23	Sep 2023	5,721	4.54	4.65	-0.11 -2.37 %	11,781	10.87 %	10,626	16.51 %	9,120	-21.49 %	11,617	9.26 %	10,632
TTBZ23	Dec 2023	4,000	1.60	1.60	0.00 0.00 %	8,621	86.56 %	4,621	0.00 %	4,621	-0.37 %	4,638	0.39 %	4,620
SIRIU23	Sep 2023	3,622	1.87	1.89	-0.02 -1.06 %	10,520	-55.06 %	23,407	-5.97 %	24,893	4.27 %	23,873	6.71 %	22,372
BCHM23	Jun 2023	2,600	18.09	17.99	0.10 0.56 %	5,648	-40.85 %	9,549	0.00 %	9,549	0.00 %	9,549	0.00 %	9,549
BCHH24	Mar 2024	2,600	17.77	17.68	0.09 0.51 %	3,200	433.33 %	600	20.00 %	500	25.00 %	400	0.00 %	400
PTTZ23	Dec 2023	2,500	30.85	31.22	-0.37 -1.19 %	4,929	0.00 %	4,929	##### %	1,829	0.00 %	1,829	-5.18 %	1,929
BLANDM23	Jun 2023	2,301	0.89	0.89	0.00 0.00 %	69,605	0.00 %	69,605	0.00 %	69,604	-1.97 %	71,002	0.00 %	71,002
BLANDU23	Sep 2023	2,300	0.89	0.89	0.00 0.00 %	169,580	1.37 %	167,280	0.00 %	167,280	0.00 %	167,280	0.02 %	167,250

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		19-Jun-23	(+/-)	16-Jun-23	(+/-)		19-Jun-23	16-Jun-23	Change
BLANDU23	Sep 2023	169,580	1.37 %	167,280	0.00 %	2,300	0.89	0.89	0.00 0.00 %
GUNKULM23	Jun 2023	125,329	0.59 %	124,589	-0.40 %	1,742	3.36	3.33	0.03 0.90 %
JASZ23	Dec 2023	83,535	0.00 %	83,535	0.03 %	0	1.31	1.30	0.01 0.77 %
BLANDM23	Jun 2023	69,605	0.00 %	69,605	0.00 %	2,301	0.89	0.89	0.00 0.00 %
KTCU23	Sep 2023	51,387	-0.08 %	51,427	-0.03 %	1	49.50	50.62	-1.12 -2.21 %
AAVU23	Sep 2023	48,898	-0.02 %	48,909	7.93 %	57	2.80	2.84	-0.04 -1.41 %
BANPUU23	Sep 2023	46,840	-1.92 %	47,757	-7.26 %	1,322	8.82	8.81	0.01 0.11 %
KTBU23	Sep 2023	39,259	-0.22 %	39,347	-5.26 %	923	19.36	19.20	0.16 0.83 %
JASM23	Jun 2023	38,848	-0.05 %	38,866	-2.40 %	1,572	1.30	1.38	-0.08 -5.80 %
BANPUM23	Jun 2023	38,361	-2.01 %	39,147	-4.36 %	558	9.01	9.05	-0.04 -0.44 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	117.50	6.00	5.38
KCE	41.50	1.25	3.11
AP	11.80	0.30	2.61
MAJOR	16.20	0.40	2.53
HANA	48.50	1.00	2.11
PLANB	8.70	0.15	1.75
CHG	2.98	0.04	1.36
PTTGC	38.50	0.50	1.32
MTC	40.00	0.50	1.27
BLA	27.75	0.25	0.91

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	26.25	-4.75	#####
JAS	1.29	-0.06	-4.44
BGRIM	36.25	-1.25	-3.33
BAY	31.50	-1.00	-3.08
JMT	39.75	-1.25	-3.05
BJC	36.25	-1.00	-2.68
WHA	4.54	-0.12	-2.58
BA	15.80	-0.40	-2.47
TASCO	18.30	-0.40	-2.14
GPSC	59.25	-1.25	-2.07

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
19/06/2023	94,370	77,787	16,583	28,284	31,310	-3,026	73,267	86,824	-13,557	195,921	618,460

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/06/2023	26,439	28,550	-2,111	366	1,495	-1,129	23,070	19,830	3,240	49,875	61,849

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/06/2023	9	126	-117	29,651	16,439	13,212	19,110	32,205	-13,095	48,770	152,122