

QA Report : TFEX Information

Wednesday, 21 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		20-Jun-23	19-Jun-23	Change	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23
S50M23	Jun 2023	935.00	948.40	-13.40 -1.41 %	538,945	13.84 %	473,443	-13.92 %	550,022	8.70 %	505,994	0.46 %	503,663
S50N23	Jul 2023	933.30	949.50	-16.20 -1.71 %	107	9.18 %	98	10.11 %	89	-1.11 %	90	-5.26 %	95
S50Q23	Aug 2023	934.00	944.10	-10.10 -1.07 %	13	0.00 %	13	-7.14 %	14	0.00 %	14	16.67 %	12
S50U23	Sep 2023	932.50	944.70	-12.20 -1.29 %	125,566	39.92 %	89,744	-7.85 %	97,391	8.61 %	89,672	7.46 %	83,446
S50Z23	Dec 2023	933.60	946.30	-12.70 -1.34 %	49,376	5.56 %	46,777	-0.38 %	46,954	4.83 %	44,792	10.52 %	40,530
S50H24	Mar 2024	929.80	940.00	-10.20 -1.09 %	9,577	14.22 %	8,385	-5.06 %	8,832	6.58 %	8,287	2.25 %	8,105

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jun-23	19-Jun-23	Change	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23
BLANDM23	Jun 2023	20,001	0.88	0.89	-0.01 -1.12 %	67,305	-3.30 %	69,605	0.00 %	69,605	0.00 %	69,604	-1.97 %	71,002
BLANDH24	Mar 2024	20,000	0.89	0.90	-0.01 -1.11 %	20,006	##### %	6	0.00 %	6	0.00 %	6	0.00 %	6
TTBU23	Sep 2023	11,357	1.59	1.62	-0.03 -1.85 %	20,811	42.21 %	14,634	3.84 %	14,093	0.22 %	14,062	-14.81 %	16,507
TTBZ23	Dec 2023	7,000	1.58	1.60	-0.02 -1.25 %	7,621	-11.60 %	8,621	86.56 %	4,621	0.00 %	4,621	-0.37 %	4,638
SUPERH24	Mar 2024	5,005	0.57	0.56	0.01 1.79 %	16,015	0.03 %	16,010	-5.88 %	17,010	-5.55 %	18,010	0.00 %	18,010
BANPUU23	Sep 2023	4,145	8.95	8.82	0.13 1.47 %	48,366	3.26 %	46,840	-1.92 %	47,757	-7.26 %	51,497	-1.85 %	52,465
SUPERZ23	Dec 2023	4,000	0.56	0.56	0.00 0.00 %	24,224	0.00 %	24,224	0.00 %	24,224	0.00 %	24,223	0.02 %	24,219
KTBU23	Sep 2023	3,081	19.50	19.36	0.14 0.72 %	37,314	-4.95 %	39,259	-0.22 %	39,347	-5.26 %	41,533	0.78 %	41,212
SUPERU23	Sep 2023	3,002	0.55	0.55	0.00 0.00 %	30,431	0.01 %	30,429	0.00 %	30,428	0.05 %	30,413	0.01 %	30,409
WHAU23	Sep 2023	2,718	4.55	4.54	0.01 0.22 %	12,842	9.01 %	11,781	10.87 %	10,626	16.51 %	9,120	-21.49 %	11,617

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(+/-)	15-Jun-23	(+/-)	14-Jun-23	(Contract)	20-Jun-23	19-Jun-23	Change
BLANDU23	Sep 2023	169,586	0.00 %	169,580	1.37 %	167,280	0.00 %	167,280	0.00 %	167,280	37	0.89	0.89	0.00 0.00 %
GUNKULM23	Jun 2023	121,847	-2.78 %	125,329	0.59 %	124,589	-0.40 %	125,092	0.00 %	125,096	1,031	3.36	3.36	0.00 0.00 %
JASZ23	Dec 2023	83,535	0.00 %	83,535	0.00 %	83,535	0.03 %	83,512	0.01 %	83,505	0	1.38	1.31	0.07 5.34 %
BLANDM23	Jun 2023	67,305	-3.30 %	69,605	0.00 %	69,605	0.00 %	69,604	-1.97 %	71,002	20,001	0.88	0.89	-0.01 -1.12 %
KTCU23	Sep 2023	51,418	0.06 %	51,387	-0.08 %	51,427	-0.03 %	51,441	0.13 %	51,374	34	50.60	49.50	1.10 2.22 %
AAVU23	Sep 2023	50,376	3.02 %	48,898	-0.02 %	48,909	7.93 %	45,315	-8.16 %	49,342	1,519	2.85	2.80	0.05 1.79 %
BANPUU23	Sep 2023	48,366	3.26 %	46,840	-1.92 %	47,757	-7.26 %	51,497	-1.85 %	52,465	4,145	8.95	8.82	0.13 1.47 %
BANPUM23	Jun 2023	37,485	-2.28 %	38,361	-2.01 %	39,147	-4.36 %	40,931	-0.06 %	40,954	1,064	9.13	9.01	0.12 1.33 %
JASM23	Jun 2023	37,394	-3.74 %	38,848	-0.05 %	38,866	-2.40 %	39,823	0.03 %	39,811	48	1.37	1.30	0.07 5.38 %
KTBU23	Sep 2023	37,314	-4.95 %	39,259	-0.22 %	39,347	-5.26 %	41,533	0.78 %	41,212	3,081	19.50	19.36	0.14 0.72 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	28.75	2.50	9.52
JAS	1.35	0.06	4.65
AWC	5.05	0.15	3.06
AAV	2.88	0.08	2.86
KEX	11.70	0.30	2.63
IVL	35.25	0.75	2.17
SPALI	21.20	0.40	1.92
BEM	8.45	0.15	1.81
INTUCH	72.75	1.25	1.75
KTC	50.25	0.75	1.52

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	96.00	-21.50	#####
BEAUTY	0.64	-0.05	-7.25
TKN	11.00	-0.60	-5.17
PLANB	8.45	-0.25	-2.87
HANA	47.25	-1.25	-2.58
RS	14.50	-0.30	-2.03
MAJOR	15.90	-0.30	-1.85
TTB	1.59	-0.03	-1.85
SAWAD	50.00	-0.75	-1.48
BPP	14.60	-0.20	-1.35

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
20/06/2023	133,589	194,274	-60,685	86,287	79,161	7,126	201,720	148,161	53,559	421,596	723,584

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/06/2023	11,973	13,755	-1,782	481	923	-442	11,580	9,356	2,224	24,034	45,765

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/06/2023	122	121	1	8,353	9,967	-1,614	18,571	16,958	1,613	27,046	146,015