

QA Report : TFXE Information

Friday, 23 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Jun-23	21-Jun-23	Change	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23
S50M23	Jun 2023	918.50	924.00	-5.50 -0.60 %	461,222	-15.14 %	543,531	0.85 %	538,945	13.84 %	473,443	-13.92 %	550,022
S50N23	Jul 2023	916.30	922.60	-6.30 -0.68 %	120	5.26 %	114	6.54 %	107	9.18 %	98	10.11 %	89
S50Q23	Aug 2023	914.50	919.00	-4.50 -0.49 %	17	21.43 %	14	7.69 %	13	0.00 %	13	-7.14 %	14
S50U23	Sep 2023	916.30	921.70	-5.40 -0.59 %	142,813	9.76 %	130,113	3.62 %	125,566	39.92 %	89,744	-7.85 %	97,391
S50Z23	Dec 2023	917.90	923.10	-5.20 -0.56 %	53,437	2.28 %	52,246	5.81 %	49,376	5.56 %	46,777	-0.38 %	46,954
S50H24	Mar 2024	914.90	919.60	-4.70 -0.51 %	9,905	-2.96 %	10,207	6.58 %	9,577	14.22 %	8,385	-5.06 %	8,832

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jun-23	21-Jun-23	Change	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23
BLANDM23	Jun 2023	26,027	0.89	0.87	0.02 2.30 %	47,281	-0.04 %	47,299	-29.72 %	67,305	-3.30 %	69,605	0.00 %	69,605
BLANDH24	Mar 2024	26,000	0.90	0.88	0.02 2.27 %	46,006	129.96 %	20,006	0.00 %	20,006	##### %	6	0.00 %	6
SUPERM23	Jun 2023	9,021	0.53	0.54	-0.01 -1.85 %	32,354	-8.49 %	35,354	-2.75 %	36,354	0.00 %	36,354	0.00 %	36,354
SIRIU23	Sep 2023	7,531	1.88	1.83	0.05 2.73 %	10,559	50.18 %	7,031	-33.16 %	10,519	-0.01 %	10,520	-55.06 %	23,407
BANPUU23	Sep 2023	6,390	8.89	8.87	0.02 0.23 %	50,812	4.67 %	48,545	0.37 %	48,366	3.26 %	46,840	-1.92 %	47,757
TRUEU23	Sep 2023	5,467	6.02	6.66	-0.64 -9.61 %	15,490	17.24 %	13,212	8.19 %	12,212	-3.93 %	12,712	-32.05 %	18,707
TRUEM23	Jun 2023	5,144	5.92	6.65	-0.73 ##### %	5,532	-42.02 %	9,542	0.01 %	9,541	0.30 %	9,512	0.00 %	9,512
IRPCZ23	Dec 2023	3,507	2.27	2.30	-0.03 -1.30 %	7,784	82.00 %	4,277	0.00 %	4,277	-32.21 %	6,309	47.51 %	4,277
TRUEZ23	Dec 2023	3,501	6.16	6.72	-0.56 -8.33 %	12,744	37.88 %	9,243	0.00 %	9,243	0.00 %	9,243	12.13 %	8,243
GUNKULU23	Sep 2023	3,084	3.22	3.22	0.00 0.00 %	11,545	-3.72 %	11,991	1.33 %	11,834	0.49 %	11,776	0.04 %	11,771

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(+/-)	16-Jun-23	(Contract)	22-Jun-23	21-Jun-23	Change
BLANDU23	Sep 2023	169,863	0.07 %	169,737	0.09 %	169,586	0.00 %	169,580	1.37 %	167,280	128	0.89	0.89	0.00 0.00 %
GUNKULM23	Jun 2023	121,838	0.35 %	121,419	-0.35 %	121,847	-2.78 %	125,329	0.59 %	124,589	762	3.18	3.30	-0.12 -3.64 %
JASZ23	Dec 2023	83,560	0.03 %	83,536	0.00 %	83,535	0.00 %	83,535	0.00 %	83,535	27	1.26	1.34	-0.08 -5.97 %
KTCU23	Sep 2023	51,631	0.22 %	51,518	0.19 %	51,418	0.06 %	51,387	-0.08 %	51,427	440	49.87	50.37	-0.50 -0.99 %
BANPUU23	Sep 2023	50,812	4.67 %	48,545	0.37 %	48,366	3.26 %	46,840	-1.92 %	47,757	6,390	8.89	8.87	0.02 0.23 %
AAVU23	Sep 2023	47,393	1.06 %	46,894	-6.91 %	50,376	3.02 %	48,898	-0.02 %	48,909	2,577	2.75	2.80	-0.05 -1.79 %
BLANDM23	Jun 2023	47,281	-0.04 %	47,299	-29.72 %	67,305	-3.30 %	69,605	0.00 %	69,605	26,027	0.89	0.87	0.02 2.30 %
BLANDH24	Mar 2024	46,006	129.96 %	20,006	0.00 %	20,006	##### %	6	0.00 %	6	26,000	0.90	0.88	0.02 2.27 %
JASM23	Jun 2023	37,387	0.03 %	37,375	-0.05 %	37,394	-3.74 %	38,848	-0.05 %	38,866	74	1.25	1.35	-0.10 -7.41 %
BANPUM23	Jun 2023	36,724	-0.94 %	37,073	-1.10 %	37,485	-2.28 %	38,361	-2.01 %	39,147	968	9.07	9.06	0.01 0.11 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	232.00	6.00	2.65
SIRI	1.88	0.04	2.17
CHG	3.00	0.06	2.04
BEC	8.20	0.15	1.86
DELTA	98.00	1.75	1.82
ERW	4.76	0.08	1.71
TTCL	3.86	0.04	1.05
PSL	9.95	0.10	1.02
OSP	30.25	0.25	0.83
TTA	6.65	0.05	0.76

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.52	-0.06	#####
TRUE	6.00	-0.55	-8.40
MEGA	35.50	-3.00	-7.79
STGT	8.20	-0.50	-5.75
TQM	26.25	-1.25	-4.55
JMT	37.00	-1.75	-4.52
HANA	43.50	-2.00	-4.40
SAMART	5.75	-0.25	-4.17
STEC	8.25	-0.35	-4.07
JAS	1.26	-0.05	-3.82

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
22/06/2023	113,953	118,148	-4,195	48,385	51,284	-2,899	149,729	142,635	7,094	312,067	667,514

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2023	20,476	22,007	-1,531	1,138	843	295	19,316	18,080	1,236	40,930	61,400

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2023	225	110	115	20,523	16,104	4,419	22,981	27,515	-4,534	43,729	152,906