

QA Report : TFXE Information

Monday, 26 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-Jun-23	22-Jun-23	Change	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23
S50M23	Jun 2023	915.40	918.50	-3.10 -0.34 %	451,845	-2.03 %	461,222	-15.14 %	543,531	0.85 %	538,945	13.84 %	473,443
S50N23	Jul 2023	915.10	916.30	-1.20 -0.13 %	132	10.00 %	120	5.26 %	114	6.54 %	107	9.18 %	98
S50Q23	Aug 2023	913.50	914.50	-1.00 -0.11 %	20	17.65 %	17	21.43 %	14	7.69 %	13	0.00 %	13
S50U23	Sep 2023	913.30	916.30	-3.00 -0.33 %	163,337	14.37 %	142,813	9.76 %	130,113	3.62 %	125,566	39.92 %	89,744
S50Z23	Dec 2023	915.10	917.90	-2.80 -0.31 %	57,583	7.76 %	53,437	2.28 %	52,246	5.81 %	49,376	5.56 %	46,777
S50H24	Mar 2024	912.60	914.90	-2.30 -0.25 %	12,100	22.16 %	9,905	-2.96 %	10,207	6.58 %	9,577	14.22 %	8,385

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jun-23	22-Jun-23	Change	23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23
BECU23	Sep 2023	41,761	8.16	8.21	-0.05 -0.61 %	62,032	206.01 %	20,271	0.00 %	20,271	0.00 %	20,271	0.01 %	20,268
GUNKULM23	Jun 2023	40,366	3.17	3.18	-0.01 -0.31 %	82,125	-32.59 %	121,838	0.35 %	121,419	-0.35 %	121,847	-2.78 %	125,329
GUNKULU23	Sep 2023	40,001	3.23	3.22	0.01 0.31 %	51,012	341.85 %	11,545	-3.72 %	11,991	1.33 %	11,834	0.49 %	11,776
AAVU23	Sep 2023	14,034	2.80	2.75	0.05 1.82 %	53,374	12.62 %	47,393	1.06 %	46,894	-6.91 %	50,376	3.02 %	48,898
JASU23	Sep 2023	12,098	1.27	1.26	0.01 0.79 %	35,138	27.15 %	27,635	-1.60 %	28,083	-0.12 %	28,118	2.29 %	27,488
SIRIU23	Sep 2023	10,516	1.88	1.88	0.00 0.00 %	18,574	75.91 %	10,559	50.18 %	7,031	-33.16 %	10,519	-0.01 %	10,520
JASM23	Jun 2023	10,035	1.28	1.25	0.03 2.40 %	27,328	-26.91 %	37,387	0.03 %	37,375	-0.05 %	37,394	-3.74 %	38,848
AAVM23	Jun 2023	10,018	2.75	2.73	0.02 0.73 %	12,158	-45.13 %	22,159	-10.26 %	24,692	-2.06 %	25,212	-1.98 %	25,722
TTBM23	Jun 2023	9,375	1.58	1.58	0.00 0.00 %	14,672	-12.31 %	16,731	-2.44 %	17,149	-0.03 %	17,154	-2.18 %	17,537
TTBU23	Sep 2023	4,098	1.57	1.57	0.00 0.00 %	17,745	-10.17 %	19,755	-8.01 %	21,475	3.19 %	20,811	42.21 %	14,634

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		23-Jun-23	(+/-)	22-Jun-23	(+/-)	21-Jun-23	(+/-)	20-Jun-23	(+/-)	19-Jun-23	(Contract)	23-Jun-23	22-Jun-23	Change
BLANDU23	Sep 2023	169,865	0.00 %	169,863	0.07 %	169,737	0.09 %	169,586	0.00 %	169,580	2	0.87	0.89	-0.02 -2.25 %
JASZ23	Dec 2023	83,538	-0.03 %	83,560	0.03 %	83,536	0.00 %	83,535	0.00 %	83,535	0	1.29	1.26	0.03 2.38 %
GUNKULM23	Jun 2023	82,125	-32.59 %	121,838	0.35 %	121,419	-0.35 %	121,847	-2.78 %	125,329	40,366	3.17	3.18	-0.01 -0.31 %
BECU23	Sep 2023	62,032	206.01 %	20,271	0.00 %	20,271	0.00 %	20,271	0.01 %	20,268	41,761	8.16	8.21	-0.05 -0.61 %
AAVU23	Sep 2023	53,374	12.62 %	47,393	1.06 %	46,894	-6.91 %	50,376	3.02 %	48,898	14,034	2.80	2.75	0.05 1.82 %
KTCU23	Sep 2023	51,573	-0.11 %	51,631	0.22 %	51,518	0.19 %	51,418	0.06 %	51,387	62	50.05	49.87	0.18 0.36 %
GUNKULU23	Sep 2023	51,012	341.85 %	11,545	-3.72 %	11,991	1.33 %	11,834	0.49 %	11,776	40,001	3.23	3.22	0.01 0.31 %
BANPUU23	Sep 2023	50,528	-0.56 %	50,812	4.67 %	48,545	0.37 %	48,366	3.26 %	46,840	3,889	8.90	8.89	0.01 0.11 %
BLANDH24	Mar 2024	46,006	0.00 %	46,006	##### %	20,006	0.00 %	20,006	##### %	6	0	0.87	0.90	-0.03 -3.33 %
KTBU23	Sep 2023	36,544	-0.01 %	36,547	-1.27 %	37,018	-0.79 %	37,314	-4.95 %	39,259	110	19.46	19.51	-0.05 -0.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	10.50	0.55	5.53
MEGA	36.75	1.25	3.52
MAJOR	15.70	0.40	2.61
TRUE	6.15	0.15	2.50
GULF	44.50	1.00	2.30
BPP	14.70	0.30	2.08
VGI	3.16	0.06	1.94
EA	58.00	1.00	1.75
JAS	1.28	0.02	1.59
EPG	7.05	0.10	1.44

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.58	-0.18	-3.78
TOA	27.00	-1.00	-3.57
STA	17.10	-0.50	-2.84
CRC	37.75	-1.00	-2.58
CPF	19.90	-0.40	-1.97
CPN	62.25	-1.25	-1.97
BLA	25.75	-0.50	-1.90
COM7	26.25	-0.50	-1.87
QH	2.20	-0.04	-1.79
BH	228.00	-4.00	-1.72

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
23/06/2023	123,241	125,281	-2,040	46,800	49,008	-2,208	141,933	137,685	4,248	311,974	685,017

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/06/2023	22,098	21,479	619	1,075	1,407	-332	19,684	19,971	-287	42,857	63,822

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/06/2023	422	340	82	6,047	14,310	-8,263	22,631	14,450	8,181	29,100	146,257