

QA Report : TFXE Information

Thursday, 29 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-Jun-23	27-Jun-23	Change	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23
S50N23	Jul 2023	893.10	903.00	-9.90 -1.10 %	155	-0.64 %	156	1.96 %	153	15.91 %	132	10.00 %	120
S50Q23	Aug 2023	890.20	902.00	-11.80 -1.31 %	31	63.16 %	19	-20.83 %	24	20.00 %	20	17.65 %	17
S50U23	Sep 2023	890.60	898.00	-7.40 -0.82 %	499,132	18.00 %	422,997	41.42 %	299,100	83.12 %	163,337	14.37 %	142,813
S50Z23	Dec 2023	892.60	900.40	-7.80 -0.87 %	69,804	5.68 %	66,052	9.10 %	60,540	5.14 %	57,583	7.76 %	53,437
S50H24	Mar 2024	891.10	898.80	-7.70 -0.86 %	15,536	2.06 %	15,222	5.17 %	14,474	19.62 %	12,100	22.16 %	9,905

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Jun-23	27-Jun-23	Change	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23
TTBU23	Sep 2023	50,427	1.51	1.58	-0.07 -4.43 %	58,651	218.12 %	18,437	-4.50 %	19,306	8.80 %	17,745	-10.17 %	19,755
BANPUH24	Mar 2024	17,138	8.30	8.30	0.00 0.00 %	18,943	177.15 %	6,835	9.64 %	6,234	3.49 %	6,024	5.24 %	5,724
TRUEU23	Sep 2023	14,068	6.24	6.03	0.21 3.48 %	25,211	65.42 %	15,241	-3.99 %	15,875	-3.14 %	16,390	5.81 %	15,490
SU23	Sep 2023	12,502	1.28	1.48	-0.20 ##### %	17,053	6.24 %	16,052	-0.04 %	16,059	0.04 %	16,052	0.00 %	16,052
JASU23	Sep 2023	10,526	1.24	1.25	-0.01 -0.80 %	56,308	18.94 %	47,341	34.33 %	35,243	0.30 %	35,138	27.15 %	27,635
KTBU23	Sep 2023	6,921	19.01	19.35	-0.34 -1.76 %	40,876	8.43 %	37,698	3.73 %	36,342	-0.55 %	36,544	-0.01 %	36,547
CPFU23	Sep 2023	6,854	19.60	19.78	-0.18 -0.91 %	19,512	46.43 %	13,325	2.96 %	12,942	11.57 %	11,600	0.05 %	11,594
BANPUU23	Sep 2023	6,199	8.33	8.73	-0.40 -4.58 %	56,093	3.97 %	53,953	0.43 %	53,722	6.32 %	50,528	-0.56 %	50,812
UNIU23	Sep 2023	5,040	2.50	2.86	-0.36 ##### %	7,556	0.47 %	7,521	0.07 %	7,516	0.00 %	7,516	-6.24 %	8,016
KTBU23	Dec 2023	4,702	18.82	19.50	-0.68 -3.49 %	15,228	41.97 %	10,726	0.01 %	10,725	-0.91 %	10,824	0.93 %	10,724

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23	(+/-)	22-Jun-23	(Contract)	28-Jun-23	27-Jun-23	Change
BLANDU23	Sep 2023	163,064	-0.59 %	164,037	-3.53 %	170,032	0.10 %	169,865	0.00 %	169,863	64	0.83	0.84	-0.01 -1.19 %
GUNKULU23	Sep 2023	106,172	0.99 %	105,133	98.12 %	53,065	4.02 %	51,012	##### %	11,545	1,631	3.10	3.09	0.01 0.32 %
JASZ23	Dec 2023	86,545	0.00 %	86,545	2.37 %	84,538	1.20 %	83,538	-0.03 %	83,560	500	1.23	1.22	0.01 0.82 %
BLANDH24	Mar 2024	60,022	0.00 %	60,022	0.01 %	60,017	30.45 %	46,006	0.00 %	46,006	0	0.81	0.85	-0.04 -4.71 %
TTBU23	Sep 2023	58,651	218.12 %	18,437	-4.50 %	19,306	8.80 %	17,745	-10.17 %	19,755	50,427	1.51	1.58	-0.07 -4.43 %
JASU23	Sep 2023	56,308	18.94 %	47,341	34.33 %	35,243	0.30 %	35,138	27.15 %	27,635	10,526	1.24	1.25	-0.01 -0.80 %
BANPUU23	Sep 2023	56,093	3.97 %	53,953	0.43 %	53,722	6.32 %	50,528	-0.56 %	50,812	6,199	8.33	8.73	-0.40 -4.58 %
AAVU23	Sep 2023	54,951	3.79 %	52,943	-0.88 %	53,413	0.07 %	53,374	12.62 %	47,393	4,038	2.62	2.71	-0.09 -3.32 %
KTCU23	Sep 2023	51,871	0.16 %	51,786	0.30 %	51,631	0.11 %	51,573	-0.11 %	51,631	586	48.30	49.55	-1.25 -2.52 %
KTBU23	Sep 2023	40,876	8.43 %	37,698	3.73 %	36,342	-0.55 %	36,544	-0.01 %	36,547	6,921	19.01	19.35	-0.34 -1.76 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	7.40	0.20	2.78
TOA	27.75	0.75	2.78
BEM	8.40	0.20	2.44
STEC	8.50	0.20	2.41
GULF	44.25	1.00	2.31
BGRIM	34.25	0.75	2.24
THCOM	10.30	0.20	1.98
TRUE	6.20	0.10	1.64
ICHI	13.10	0.20	1.55
EPG	6.70	0.10	1.52
MINT	33.50	0.50	1.52

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	2.40	-0.44	-15.49
S	1.28	-0.20	-13.51
GLOBAL	15.30	-1.00	-6.13
M	45.00	-2.00	-4.26
KTC	47.75	-2.00	-4.02
SUPER	0.51	-0.02	-3.77
TTB	1.53	-0.06	-3.77
BBL	155.50	-6.00	-3.72
BLA	24.40	-0.85	-3.37
GFPT	12.00	-0.40	-3.23

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
28/06/2023	256,423	263,663	-7,240	68,283	62,478	5,805	150,988	149,553	1,435	475,694	810,506

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/06/2023	23,236	25,952	-2,716	2,458	2,177	281	21,148	18,713	2,435	46,842	61,459

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/06/2023	123	705	-582	25,147	33,163	-8,016	36,529	27,931	8,598	61,799	153,299