

QA Report : TFXE Information

Friday, 30 June 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Jun-23	28-Jun-23	Change	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23
S50N23	Jul 2023	900.00	893.10	6.90 0.77 %	174	12.26 %	155	-0.64 %	156	1.96 %	153	15.91 %	132
S50Q23	Aug 2023	902.50	890.20	12.30 1.38 %	46	48.39 %	31	63.16 %	19	-20.83 %	24	20.00 %	20
S50U23	Sep 2023	899.30	890.60	8.70 0.98 %	569,796	14.16 %	499,132	18.00 %	422,997	41.42 %	299,100	83.12 %	163,337
S50Z23	Dec 2023	902.90	892.60	10.30 1.15 %	72,010	3.16 %	69,804	5.68 %	66,052	9.10 %	60,540	5.14 %	57,583
S50H24	Mar 2024	901.20	891.10	10.10 1.13 %	15,832	1.91 %	15,536	2.06 %	15,222	5.17 %	14,474	19.62 %	12,100
S50M24	Jun 2024	895.00	890.60	4.40 0.49 %	331	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jun-23	28-Jun-23	Change	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23	(+/-)	23-Jun-23
TTBU23	Sep 2023	46,972	1.50	1.51	-0.01 -0.66 %	59,303	1.11 %	58,651	218.12 %	18,437	-4.50 %	19,306	8.80 %	17,745
RSM24	Jun 2024	30,239	14.89	14.08	0.81 5.75 %	25,289	1.11 %	0	0.00 %	0	0.00 %	0	0.00 %	0
TRUEU23	Sep 2023	22,559	6.31	6.24	0.07 1.12 %	26,220	4.00 %	25,211	65.42 %	15,241	-3.99 %	15,875	-3.14 %	16,390
KTBU23	Sep 2023	10,147	19.00	19.01	-0.01 -0.05 %	45,014	10.12 %	40,876	8.43 %	37,698	3.73 %	36,342	-0.55 %	36,544
WHAU23	Sep 2023	7,704	4.45	4.50	-0.05 -1.11 %	13,389	23.38 %	10,852	-0.15 %	10,868	4.93 %	10,357	5.60 %	9,808
GUNKULU23	Sep 2023	6,572	3.15	3.10	0.05 1.61 %	109,706	3.33 %	106,172	0.99 %	105,133	98.12 %	53,065	4.02 %	51,012
GULFU23	Sep 2023	6,324	44.75	44.00	0.75 1.70 %	11,202	-7.31 %	12,085	2.73 %	11,764	-2.62 %	12,080	1.86 %	11,859
BANPUU23	Sep 2023	5,761	8.55	8.33	0.22 2.64 %	58,533	4.35 %	56,093	3.97 %	53,953	0.43 %	53,722	6.32 %	50,528
TTBH24	Mar 2024	4,520	1.53	1.57	-0.04 -2.55 %	6,678	151.24 %	2,658	133.57 %	1,138	0.00 %	1,138	0.00 %	1,138
ESSOU23	Sep 2023	4,512	8.70	8.71	-0.01 -0.11 %	8,797	105.06 %	4,290	13.25 %	3,788	-0.11 %	3,792	15.29 %	3,289

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		29-Jun-23	(+/-)	28-Jun-23	(+/-)		29-Jun-23	28-Jun-23	Change					
BLANDU23	Sep 2023	163,352	0.18 %	163,064	-0.59 %	164,037	-3.53 %	170,032	0.10 %	169,865	790	0.84	0.83	0.01 1.20 %
GUNKULU23	Sep 2023	109,706	3.33 %	106,172	0.99 %	105,133	98.12 %	53,065	4.02 %	51,012	6,572	3.15	3.10	0.05 1.61 %
JASZ23	Dec 2023	86,095	-0.52 %	86,545	0.00 %	86,545	2.37 %	84,538	1.20 %	83,538	50	1.27	1.23	0.04 3.25 %
BLANDH24	Mar 2024	60,029	0.01 %	60,022	0.00 %	60,022	0.01 %	60,017	30.45 %	46,006	7	0.85	0.81	0.04 4.94 %
TTBU23	Sep 2023	59,303	1.11 %	58,651	##### %	18,437	-4.50 %	19,306	8.80 %	17,745	46,972	1.50	1.51	-0.01 -0.66 %
BANPUU23	Sep 2023	58,533	4.35 %	56,093	3.97 %	53,953	0.43 %	53,722	6.32 %	50,528	5,761	8.55	8.33	0.22 2.64 %
AAVU23	Sep 2023	57,292	4.26 %	54,951	3.79 %	52,943	-0.88 %	53,413	0.07 %	53,374	3,408	2.69	2.62	0.07 2.67 %
JASU23	Sep 2023	56,879	1.01 %	56,308	18.94 %	47,341	34.33 %	35,243	0.30 %	35,138	1,158	1.28	1.24	0.04 3.23 %
KTCU23	Sep 2023	51,561	-0.60 %	51,871	0.16 %	51,786	0.30 %	51,631	0.11 %	51,573	419	49.50	48.30	1.20 2.48 %
KTBU23	Sep 2023	45,014	10.12 %	40,876	8.43 %	37,698	3.73 %	36,342	-0.55 %	36,544	10,147	19.00	19.01	-0.01 -0.05 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.72	0.32	7.27
EA	56.00	3.75	7.18
TKN	10.40	0.65	6.67
BEC	8.10	0.45	5.88
JMT	36.00	2.00	5.88
RS	14.60	0.80	5.80
ICHI	13.80	0.70	5.34
PTG	12.20	0.60	5.17
PTT	32.75	1.50	4.80
HANA	45.75	2.00	4.57

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	4.08	-0.12	-2.86
DELTA	92.00	-2.00	-2.13
TTB	1.50	-0.03	-1.96
MAJOR	14.80	-0.20	-1.33
WHAUP	3.56	-0.04	-1.11
SAWAD	46.50	-0.50	-1.06
CPF	19.30	-0.20	-1.03
GPSC	53.25	-0.50	-0.93
QH	2.16	-0.02	-0.92
WHA	4.46	-0.04	-0.89

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
29/06/2023	152,755	140,277	12,478	59,124	58,784	340	173,219	186,037	-12,818	385,098	758,647

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2023	18,081	18,147	-66	1,839	1,702	137	16,723	16,794	-71	36,643	55,182

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2023	979	274	705	22,755	24,850	-2,095	33,325	31,935	1,390	57,059	138,126