

QA Report : TFXE Information

Monday, 03 July 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		30-Jun-23	29-Jun-23	Change	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23
S50N23	Jul 2023	916.50	900.00	16.50 1.83 %	169	-2.87 %	174	12.26 %	155	-0.64 %	156	1.96 %	153
S50Q23	Aug 2023	914.20	902.50	11.70 1.30 %	48	4.35 %	46	48.39 %	31	63.16 %	19	-20.83 %	24
S50U23	Sep 2023	914.60	899.30	15.30 1.70 %	588,281	3.24 %	569,796	14.16 %	499,132	18.00 %	422,997	41.42 %	299,100
S50Z23	Dec 2023	916.90	902.90	14.00 1.55 %	74,048	2.83 %	72,010	3.16 %	69,804	5.68 %	66,052	9.10 %	60,540
S50H24	Mar 2024	914.50	901.20	13.30 1.48 %	15,489	-2.17 %	15,832	1.91 %	15,536	2.06 %	15,222	5.17 %	14,474
S50M24	Jun 2024	909.10	895.00	14.10 1.58 %	860	##### %	331	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								
			30-Jun-23	29-Jun-23	Change	30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23
TTBU23	Sep 2023	35,669	1.54	1.50	0.04 2.67 %	44,052	-25.72 %	59,303	1.11 %	58,651	##### %	18,437	-4.50 %	19,306
TRUEU23	Sep 2023	26,071	6.65	6.31	0.34 5.39 %	29,754	13.48 %	26,220	4.00 %	25,211	65.42 %	15,241	-3.99 %	15,875
BANPUU23	Sep 2023	16,609	8.63	8.55	0.08 0.94 %	70,320	20.14 %	58,533	4.35 %	56,093	3.97 %	53,953	0.43 %	53,722
SIRIU23	Sep 2023	13,482	1.91	1.83	0.08 4.37 %	31,545	-9.83 %	34,984	7.30 %	32,604	10.15 %	29,599	73.11 %	17,098
SIRIZ23	Dec 2023	10,001	1.88	1.80	0.08 4.44 %	8,504	69.91 %	5,005	0.04 %	5,003	-9.09 %	5,503	9.99 %	5,003
KTBU23	Sep 2023	8,898	19.35	19.00	0.35 1.84 %	38,602	-14.24 %	45,014	10.12 %	40,876	8.43 %	37,698	3.73 %	36,342
WHAU23	Sep 2023	6,615	4.58	4.45	0.13 2.92 %	10,867	-18.84 %	13,389	23.38 %	10,852	-0.15 %	10,868	4.93 %	10,357
PTTU23	Sep 2023	5,497	32.70	32.40	0.30 0.93 %	12,795	35.71 %	9,428	-0.53 %	9,478	-2.64 %	9,735	4.43 %	9,322
RSM24	Jun 2024	5,195	15.24	14.89	0.35 2.35 %	15,144	-40.12 %	25,289	-0.53 %	0	0.00 %	0	0.00 %	0
GULFU23	Sep 2023	4,991	46.60	44.75	1.85 4.13 %	11,000	-1.80 %	11,202	-7.31 %	12,085	2.73 %	11,764	-2.62 %	12,080

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		30-Jun-23	(+/-)	29-Jun-23	(+/-)	28-Jun-23	(+/-)	27-Jun-23	(+/-)	26-Jun-23	(Contract)	30-Jun-23	29-Jun-23	Change
BLANDU23	Sep 2023	163,372	0.01 %	163,352	0.18 %	163,064	-0.59 %	164,037	-3.53 %	170,032	552	0.84	0.84	0.00 0.00 %
GUNKULU23	Sep 2023	108,812	-0.81 %	109,706	3.33 %	106,172	0.99 %	105,133	98.12 %	53,065	632	3.18	3.15	0.03 0.95 %
JASZ23	Dec 2023	86,095	0.00 %	86,095	-0.52 %	86,545	0.00 %	86,545	2.37 %	84,538	1	1.35	1.27	0.08 6.30 %
BANPUU23	Sep 2023	70,320	20.14 %	58,533	4.35 %	56,093	3.97 %	53,953	0.43 %	53,722	16,609	8.63	8.55	0.08 0.94 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.01 %	60,022	0.00 %	60,022	0.01 %	60,017	0	0.85	0.85	0.00 0.00 %
JASU23	Sep 2023	56,331	-0.96 %	56,879	1.01 %	56,308	18.94 %	47,341	34.33 %	35,243	1,209	1.39	1.28	0.11 8.59 %
AAVU23	Sep 2023	55,910	-2.41 %	57,292	4.26 %	54,951	3.79 %	52,943	-0.88 %	53,413	1,644	2.69	2.69	0.00 0.00 %
KTCU23	Sep 2023	51,561	0.00 %	51,561	-0.60 %	51,871	0.16 %	51,786	0.30 %	51,631	142	49.50	49.50	0.00 0.00 %
TTBU23	Sep 2023	44,052	-25.72 %	59,303	1.11 %	58,651	##### %	18,437	-4.50 %	19,306	35,669	1.54	1.50	0.04 2.67 %
BANPUZ23	Dec 2023	41,030	1.01 %	40,620	-0.24 %	40,719	0.25 %	40,618	60.43 %	25,318	719	8.65	8.60	0.05 0.58 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.51	0.05	10.87
JAS	1.38	0.11	8.66
CRC	39.00	2.50	6.85
CENTEL	49.50	2.50	5.32
GULF	46.75	2.00	4.47
CPN	65.50	2.75	4.38
STPI	3.34	0.14	4.37
CHG	3.00	0.12	4.17
JMT	37.50	1.50	4.17
TRUE	6.55	0.25	3.97

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	8.05	-0.20	-2.42
MAJOR	14.60	-0.20	-1.35
STGT	7.45	-0.10	-1.32
BA	15.40	-0.20	-1.28
BLA	24.60	-0.20	-0.81
AAV	2.66	-0.02	-0.75
RATCH	35.75	-0.25	-0.69
WHAUP	3.54	-0.02	-0.56
THG	68.50	-0.25	-0.36

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
30/06/2023	129,355	116,910	12,445	39,097	41,351	-2,254	133,641	143,832	-10,191	302,093	678,895

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2023	26,774	28,039	-1,265	2,444	3,233	-789	25,165	23,111	2,054	54,383	58,182

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2023	58	200	-142	20,216	16,842	3,374	24,916	28,148	-3,232	45,190	82,155