

QA Report : TFXE Information

Friday, 07 July 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Jul-23	05-Jul-23	Change	06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23
S50N23	Jul 2023	910.60	923.90	-13.30 -1.44 %	137	-7.43 %	148	-10.30 %	165	1.23 %	163	-3.55 %	169
S50Q23	Aug 2023	912.90	924.10	-11.20 -1.21 %	54	17.39 %	46	-8.00 %	50	4.17 %	48	0.00 %	48
S50U23	Sep 2023	907.80	920.50	-12.70 -1.38 %	585,216	28.45 %	455,606	-1.06 %	460,487	0.49 %	458,219	-22.11 %	588,281
S50Z23	Dec 2023	909.90	922.20	-12.30 -1.33 %	74,708	14.66 %	65,156	-0.54 %	65,511	0.06 %	65,474	-11.58 %	74,048
S50H24	Mar 2024	907.10	919.00	-11.90 -1.29 %	16,739	15.32 %	14,515	-2.60 %	14,902	1.68 %	14,656	-5.38 %	15,489
S50M24	Jun 2024	904.70	916.10	-11.40 -1.24 %	4,067	##### %	1,359	42.90 %	951	18.58 %	802	-6.74 %	860

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Jul-23	05-Jul-23	Change	06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23
SIRIU23	Sep 2023	11,328	1.85	1.95	-0.10 -5.13 %	21,144	16.17 %	18,201	-35.22 %	28,097	0.59 %	27,931	-11.46 %	31,545
TTBU23	Sep 2023	7,378	1.54	1.55	-0.01 -0.65 %	25,591	-31.29 %	37,247	-0.72 %	37,518	1.67 %	36,900	-16.24 %	44,052
SAMARTU23	Sep 2023	4,014	5.68	5.72	-0.04 -0.70 %	12,048	19.84 %	10,053	0.12 %	10,041	0.01 %	10,040	-0.15 %	10,055
SIRIZ23	Dec 2023	4,002	1.90	1.96	-0.06 -3.06 %	20,009	90.49 %	10,504	10.52 %	9,504	11.76 %	8,504	0.00 %	8,504
KTCU23	Sep 2023	2,500	46.50	49.55	-3.05 -6.16 %	48,554	0.06 %	48,524	-5.80 %	51,511	0.02 %	51,499	-0.12 %	51,561
WHAZ23	Dec 2023	2,500	4.66	4.67	-0.01 -0.21 %	3,927	14.59 %	3,427	-22.59 %	4,427	12.73 %	3,927	0.00 %	3,927
TTBZ23	Dec 2023	2,303	1.53	1.53	0.00 0.00 %	6,849	-4.12 %	7,143	-19.11 %	8,831	65.65 %	5,331	0.00 %	5,331
WHAU23	Sep 2023	2,214	4.68	4.69	-0.01 -0.21 %	6,449	9.85 %	5,871	0.50 %	5,842	-25.55 %	7,847	-27.79 %	10,867
TRUEU23	Sep 2023	2,048	6.50	6.59	-0.09 -1.37 %	14,841	-3.04 %	15,306	10.95 %	13,796	-30.11 %	19,739	-33.66 %	29,754
SUPERZ23	Dec 2023	2,002	0.55	0.54	0.01 1.85 %	19,235	0.01 %	19,233	0.03 %	19,228	0.01 %	19,227	0.00 %	19,227

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(+/-)	30-Jun-23	(Contract)	06-Jul-23	05-Jul-23	Change
BLANDU23	Sep 2023	164,771	0.52 %	163,916	0.00 %	163,908	0.33 %	163,369	0.00 %	163,372	197	0.84	0.86	-0.02 -2.33 %
GUNKULU23	Sep 2023	109,691	0.69 %	108,937	0.03 %	108,908	0.09 %	108,807	0.00 %	108,812	240	3.14	3.18	-0.04 -1.26 %
JASZ23	Dec 2023	86,297	0.01 %	86,292	0.00 %	86,292	0.23 %	86,095	0.00 %	86,095	5	1.27	1.33	-0.06 -4.51 %
BANPUU23	Sep 2023	67,447	0.10 %	67,381	-2.20 %	68,899	3.92 %	66,299	-5.72 %	70,320	1,073	8.71	8.88	-0.17 -1.91 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.85	0.87	-0.02 -2.30 %
JASU23	Sep 2023	56,094	0.38 %	55,879	-0.01 %	55,884	0.30 %	55,719	-1.09 %	56,331	241	1.26	1.33	-0.07 -5.26 %
AAVU23	Sep 2023	53,791	-3.14 %	55,535	0.12 %	55,470	-0.79 %	55,909	0.00 %	55,910	1,203	2.62	2.71	-0.09 -3.32 %
KTCU23	Sep 2023	48,554	0.06 %	48,524	-5.80 %	51,511	0.02 %	51,499	-0.12 %	51,561	2,500	46.50	49.55	-3.05 -6.16 %
BANPUZ23	Dec 2023	41,423	-0.24 %	41,522	-0.02 %	41,530	1.22 %	41,030	0.00 %	41,030	806	8.74	8.90	-0.16 -1.80 %
BECU23	Sep 2023	40,853	0.00 %	40,851	-0.01 %	40,856	0.00 %	40,856	0.00 %	40,856	2	7.92	8.05	-0.13 -1.61 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	26.00	1.00	4.00
STA	17.30	0.30	1.76
JMT	36.50	0.25	0.69
GULF	46.00	0.25	0.55
TCAP	49.00	0.25	0.51
INTUCH	73.25	0.25	0.34

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	170.00	-13.50	-7.36
KTC	46.25	-3.00	-6.09
GLOBAL	15.10	-0.90	-5.63
MTC	37.75	-2.00	-5.03
SAWAD	47.25	-2.50	-5.03
SCGP	35.00	-1.50	-4.11
SIRI	1.89	-0.08	-4.06
BJC	33.50	-1.25	-3.60
STGT	7.20	-0.25	-3.36
AWC	4.66	-0.16	-3.32

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
07/06/2023	115,438	130,202	-14,764	51,813	47,102	4,711	158,001	147,948	10,053	325,252	680,921

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2023	22,350	27,484	-5,134	1,067	1,134	-67	20,974	15,773	5,201	44,391	57,363

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2023	205	241	-36	12,152	14,842	-2,690	29,107	26,381	2,726	41,464	95,353