

### QA Report : TFXE Information

Monday, 10 July 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Jul-23	06-Jul-23	Change	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23
S50N23	Jul 2023	912.00	910.60	1.40 0.15 %	146	6.57 %	137	-3.52 %	142	-8.39 %	155	-6.06 %	165
S50Q23	Aug 2023	912.00	912.90	-0.90 -0.10 %	52	-3.70 %	54	17.39 %	46	-2.13 %	47	-12.96 %	54
S50U23	Sep 2023	907.70	907.80	-0.10 -0.01 %	574,860	-1.77 %	585,216	15.35 %	507,337	-8.02 %	551,551	4.95 %	525,555
S50Z23	Dec 2023	909.90	909.90	0.00 0.00 %	74,424	-0.38 %	74,708	9.03 %	68,523	-3.87 %	71,279	2.26 %	69,706
S50H24	Mar 2024	906.50	907.10	-0.60 -0.07 %	16,690	-0.29 %	16,739	11.80 %	14,972	-3.09 %	15,449	1.67 %	15,195
S50M24	Jun 2024	903.90	904.70	-0.80 -0.09 %	3,895	-4.23 %	4,067	69.60 %	2,398	42.40 %	1,684	60.08 %	1,052

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jul-23	06-Jul-23	Change	07-Jul-23	(+/-)	06-Jul-23	(+/-)	05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23
BECU23	Sep 2023	40,014	8.20	7.92	0.28 3.54 %	43,362	6.14 %	40,853	-0.01 %	40,856	0.00 %	40,858	-0.05 %	40,878
SIRIZ23	Dec 2023	13,502	1.82	1.90	-0.08 -4.21 %	21,009	5.00 %	20,009	14.26 %	17,512	66.72 %	10,504	10.52 %	9,504
SIRIU23	Sep 2023	7,034	1.84	1.85	-0.01 -0.54 %	21,593	2.12 %	21,144	44.29 %	14,654	-48.06 %	28,215	0.42 %	28,097
KTCU23	Sep 2023	4,110	46.84	46.50	0.34 0.73 %	49,451	1.85 %	48,554	0.06 %	48,524	-5.88 %	51,554	0.08 %	51,513
AAVU23	Sep 2023	3,233	2.63	2.62	0.01 0.38 %	55,688	3.53 %	53,791	-1.79 %	54,769	-1.46 %	55,581	-3.29 %	57,470
SIRIH24	Mar 2024	2,662	1.79	1.80	-0.01 -0.56 %	2,744	3,246.34 %	82	0.00 %	82	9.33 %	75	0.00 %	75
RSH24X	Mar 2024	2,001	14.61	14.20	0.41 2.89 %	27,923	7.72 %	25,922	0.79 %	25,720	2.39 %	25,119	-3.63 %	26,064
PTTZ23	Dec 2023	1,800	32.72	33.05	-0.33 -1.00 %	5,626	16.58 %	4,826	19.93 %	4,024	11.28 %	3,616	-5.24 %	3,816
MAJOURU23	Sep 2023	1,738	13.53	14.51	-0.98 -6.75 %	5,262	18.92 %	4,425	0.00 %	4,425	-6.11 %	4,713	11.87 %	4,213
TTBU23	Sep 2023	1,680	1.55	1.54	0.01 0.65 %	21,199	-17.16 %	25,591	9.43 %	23,385	-38.21 %	37,847	-3.00 %	39,018

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		07-Jul-23	(+/-)	06-Jul-23	(+/-)		05-Jul-23	(+/-)	04-Jul-23	(+/-)	03-Jul-23	(Contract)	07-Jul-23	06-Jul-23
BLANDU23	Sep 2023	164,767	0.00 %	164,771	0.12 %	164,579	0.39 %	163,944	0.02 %	163,908	1	0.85	0.84	0.01 1.19 %
GUNKULU23	Sep 2023	109,640	-0.05 %	109,691	0.09 %	109,587	0.59 %	108,941	0.03 %	108,908	103	3.13	3.14	-0.01 -0.32 %
JASZ23	Dec 2023	86,302	0.01 %	86,297	0.01 %	86,292	0.00 %	86,292	-0.01 %	86,298	5	1.28	1.27	0.01 0.79 %
BANPUU23	Sep 2023	67,914	0.69 %	67,447	0.50 %	67,114	-0.57 %	67,497	-2.38 %	69,143	921	8.64	8.71	-0.07 -0.80 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.86	0.85	0.01 1.18 %
JASU23	Sep 2023	56,106	0.02 %	56,094	0.38 %	55,879	-0.04 %	55,901	-0.03 %	55,919	66	1.27	1.26	0.01 0.79 %
AAVU23	Sep 2023	55,688	3.53 %	53,791	-1.79 %	54,769	-1.46 %	55,581	-3.29 %	57,470	3,233	2.63	2.62	0.01 0.38 %
KTCU23	Sep 2023	49,451	1.85 %	48,554	0.06 %	48,524	-5.88 %	51,554	0.08 %	51,513	4,110	46.84	46.50	0.34 0.73 %
BECU23	Sep 2023	43,362	6.14 %	40,853	-0.01 %	40,856	0.00 %	40,858	-0.05 %	40,878	40,014	8.20	7.92	0.28 3.54 %
BANPUZ23	Dec 2023	41,822	0.96 %	41,423	-0.48 %	41,624	0.25 %	41,522	-0.02 %	41,530	601	8.70	8.74	-0.04 -0.46 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.57	0.04	7.55
BEC	8.30	0.40	5.06
DELTA	98.75	3.75	3.95
BJC	34.50	1.00	2.99
RS	14.40	0.40	2.86
GFPT	12.70	0.20	1.60
CBG	64.25	0.75	1.18
THCOM	11.00	0.10	0.92
TU	12.80	0.10	0.79
AAV	2.64	0.02	0.76

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	13.10	-1.40	-9.66
OSP	27.75	-0.75	-2.63
SIRI	1.85	-0.04	-2.12
KCE	36.50	-0.75	-2.01
MTC	37.00	-0.75	-1.99
TQM	26.00	-0.50	-1.89
BDMS	26.75	-0.50	-1.83
SAWAD	46.50	-0.75	-1.59
KBANK	129.50	-2.00	-1.52
IVL	33.25	-0.50	-1.48

### 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
07/07/2023	111,670	100,431	11,239	36,989	38,760	-1,771	119,507	128,975	-9,468	268,166	670,067

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2023	34,040	35,113	-1,073	1,435	1,304	131	21,342	20,400	942	56,817	66,816

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2023	552	617	-65	14,418	15,961	-1,543	27,804	26,196	1,608	42,774	97,267