

QA Report : TFXE Information

Friday, 14 July 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		13-Jul-23	12-Jul-23	Change	13-Jul-23	(+/-)	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23
S50N23	Jul 2023	917.80	916.60	1.20 0.13 %	141	0.71 %	140	-0.71 %	141	-2.76 %	145	-0.68 %	146
S50Q23	Aug 2023	920.50	917.00	3.50 0.38 %	50	2.04 %	49	6.52 %	46	-2.13 %	47	-9.62 %	52
S50U23	Sep 2023	916.80	913.40	3.40 0.37 %	554,502	-2.94 %	571,298	3.62 %	551,365	-4.16 %	575,271	0.07 %	574,860
S50Z23	Dec 2023	918.60	915.20	3.40 0.37 %	71,631	-1.96 %	73,062	3.29 %	70,737	-4.82 %	74,318	-0.14 %	74,424
S50H24	Mar 2024	915.60	911.70	3.90 0.43 %	15,438	-2.90 %	15,899	2.11 %	15,570	-4.06 %	16,229	-2.76 %	16,690
S50M24	Jun 2024	911.80	909.10	2.70 0.30 %	3,802	-4.93 %	3,999	11.64 %	3,582	-5.44 %	3,788	-2.75 %	3,895

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jul-23	12-Jul-23	Change	13-Jul-23	(+/-)	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23
BECU23	Sep 2023	19,803	7.92	7.97	-0.05 -0.63 %	19,894	-2.02 %	20,304	-2.62 %	20,851	0.00 %	20,851	-51.91 %	43,362
KTCU23	Sep 2023	12,229	45.50	46.74	-1.24 -2.65 %	57,685	-12.28 %	65,759	41.00 %	46,636	-1.68 %	47,435	-4.08 %	49,451
SIRIU23	Sep 2023	10,542	1.84	1.85	-0.01 -0.54 %	28,991	28.97 %	22,479	7.49 %	20,913	5.34 %	19,853	-8.06 %	21,593
TRUEU23	Sep 2023	8,123	6.60	6.45	0.15 2.33 %	17,402	13.01 %	15,398	0.37 %	15,342	3.38 %	14,841	3.49 %	14,341
TTBU23	Sep 2023	5,142	1.53	1.53	0.00 0.00 %	26,116	10.70 %	23,592	9.83 %	21,480	-4.22 %	22,427	5.79 %	21,199
WHAU23	Sep 2023	4,098	4.71	4.77	-0.06 -1.26 %	8,887	39.69 %	6,362	-19.20 %	7,874	34.39 %	5,859	9.25 %	5,363
AAVU23	Sep 2023	4,096	2.56	2.59	-0.03 -1.16 %	52,596	-13.23 %	60,612	0.01 %	60,603	8.98 %	55,608	-0.14 %	55,688
KTBU23	Sep 2023	2,751	19.45	19.30	0.15 0.78 %	32,172	2.02 %	31,534	0.66 %	31,328	0.58 %	31,147	0.08 %	31,122
SAMARTM24	Jun 2024	2,501	5.47	5.83	-0.36 -6.17 %	2,501	2.02 %	0	0.66 %	0	0.58 %	0	0.08 %	0
PTGU23	Sep 2023	2,232	10.34	10.52	-0.18 -1.71 %	11,639	-12.89 %	13,361	11.00 %	12,037	0.87 %	11,933	1.78 %	11,724

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		13-Jul-23	(+/-)	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(+/-)	07-Jul-23	(Contract)	13-Jul-23	12-Jul-23	Change
BLANDU23	Sep 2023	164,356	0.03 %	164,310	-0.28 %	164,768	0.00 %	164,767	0.00 %	164,767	75	0.83	0.84	-0.01 -1.19 %
GUNKULU23	Sep 2023	111,718	-0.02 %	111,745	1.91 %	109,650	0.05 %	109,593	-0.04 %	109,640	1,034	3.14	3.11	0.03 0.96 %
JASZ23	Dec 2023	85,308	0.00 %	85,308	0.00 %	85,308	0.00 %	85,307	-1.15 %	86,302	0	1.33	1.35	-0.02 -1.48 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.84	0.85	-0.01 -1.18 %
BANPUU23	Sep 2023	58,345	0.05 %	58,313	0.62 %	57,951	-12.09 %	65,922	-2.93 %	67,914	543	8.50	8.54	-0.04 -0.47 %
KTCU23	Sep 2023	57,685	-12.28 %	65,759	41.00 %	46,636	-1.68 %	47,435	-4.08 %	49,451	12,229	45.50	46.74	-1.24 -2.65 %
JASU23	Sep 2023	57,049	-0.18 %	57,154	1.97 %	56,048	0.01 %	56,044	-0.11 %	56,106	27	1.32	1.34	-0.02 -1.49 %
AAVU23	Sep 2023	52,596	-13.23 %	60,612	0.01 %	60,603	8.98 %	55,608	-0.14 %	55,688	4,096	2.56	2.59	-0.03 -1.16 %
BANPUZ23	Dec 2023	42,343	-0.19 %	42,424	0.01 %	42,419	0.47 %	42,219	0.95 %	41,822	120	8.59	8.55	0.04 0.47 %
BCPGU23	Sep 2023	37,307	-0.27 %	37,408	0.00 %	37,407	0.13 %	37,357	0.24 %	37,267	0	8.91	8.81	0.10 1.14 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	34.75	1.75	5.30
THCOM	11.60	0.50	4.50
CBG	67.75	2.75	4.23
HANA	44.50	1.50	3.49
GUNKUL	3.12	0.10	3.31
IVL	34.00	1.00	3.03
STEC	9.10	0.25	2.82
INTUCH	75.00	2.00	2.74
EPG	6.35	0.15	2.42
STA	17.00	0.40	2.41

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	10.10	-0.30	-2.88
AOT	69.25	-2.00	-2.81
SAMART	5.45	-0.15	-2.68
KEX	9.30	-0.25	-2.62
AAV	2.52	-0.06	-2.33
CPN	63.75	-1.50	-2.30
KTC	45.25	-1.00	-2.16
BEC	7.90	-0.15	-1.86
BDMS	27.50	-0.50	-1.79
CENTEL	44.50	-0.75	-1.66

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
13/07/2023	75,344	67,892	7,452	22,311	24,936	-2,625	86,865	91,692	-4,827	184,520	645,564

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/07/2023	43,013	29,793	13,220	2,969	1,153	1,816	17,660	32,696	-15,036	63,642	74,713

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/07/2023	319	543	-224	11,326	33,728	-22,402	53,897	31,271	22,626	65,542	124,929