

### QA Report : TFXE Information

Monday, 17 July 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Jul-23	13-Jul-23	Change	14-Jul-23	(+/-)	13-Jul-23	(+/-)	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23
S50N23	Jul 2023	936.10	917.80	18.30 1.99 %	160	13.48 %	141	0.71 %	140	-0.71 %	141	-2.76 %	145
S50Q23	Aug 2023	934.20	920.50	13.70 1.49 %	47	-6.00 %	50	2.04 %	49	6.52 %	46	-2.13 %	47
S50U23	Sep 2023	932.60	916.80	15.80 1.72 %	581,030	4.78 %	554,502	-2.94 %	571,298	3.62 %	551,365	-4.16 %	575,271
S50Z23	Dec 2023	933.90	918.60	15.30 1.67 %	77,390	8.04 %	71,631	-1.96 %	73,062	3.29 %	70,737	-4.82 %	74,318
S50H24	Mar 2024	929.50	915.60	13.90 1.52 %	15,310	-0.83 %	15,438	-2.90 %	15,899	2.11 %	15,570	-4.06 %	16,229
S50M24	Jun 2024	927.20	911.80	15.40 1.69 %	4,460	17.31 %	3,802	-4.93 %	3,999	11.64 %	3,582	-5.44 %	3,788

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Jul-23	13-Jul-23	Change	14-Jul-23	(+/-)	13-Jul-23	(+/-)	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23
SIRIU23	Sep 2023	42,141	1.90	1.84	0.06 3.26 %	52,990	82.78 %	28,991	28.97 %	22,479	7.49 %	20,913	5.34 %	19,853
TTBU23	Sep 2023	30,269	1.56	1.53	0.03 1.96 %	43,212	65.46 %	26,116	10.70 %	23,592	9.83 %	21,480	-4.22 %	22,427
TRUEU23	Sep 2023	9,096	6.86	6.60	0.26 3.94 %	23,412	34.54 %	17,402	13.01 %	15,398	0.37 %	15,342	3.38 %	14,841
BANPUU23	Sep 2023	7,556	8.74	8.50	0.24 2.82 %	62,545	7.20 %	58,345	0.05 %	58,313	0.62 %	57,951	-12.09 %	65,922
TTBZ23	Dec 2023	7,005	1.54	1.51	0.03 1.99 %	13,352	59.92 %	8,349	-0.14 %	8,361	13.79 %	7,348	-6.36 %	7,847
SIRIZ23	Dec 2023	5,814	1.91	1.85	0.06 3.24 %	14,405	16.20 %	12,397	6.39 %	11,652	36.46 %	8,539	0.35 %	8,509
WHAU23	Sep 2023	4,938	4.82	4.71	0.11 2.34 %	8,734	-1.72 %	8,887	39.69 %	6,362	-19.20 %	7,874	34.39 %	5,859
SIRIH24	Mar 2024	3,801	1.85	1.79	0.06 3.35 %	2,373	-61.55 %	6,172	0.49 %	6,142	0.99 %	6,082	69.79 %	3,582
AWCU23	Sep 2023	3,014	4.60	4.47	0.13 2.91 %	6,344	18.45 %	5,356	24.36 %	4,307	13.25 %	3,803	0.03 %	3,802
RSM24	Jun 2024	3,001	14.43	14.33	0.10 0.70 %	25,645	13.25 %	22,644	1.34 %	22,344	0.90 %	22,144	0.45 %	22,044

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		14-Jul-23	(+/-)	13-Jul-23	(+/-)	12-Jul-23	(+/-)	11-Jul-23	(+/-)	10-Jul-23	(Contract)	14-Jul-23	13-Jul-23	Change
BLANDU23	Sep 2023	162,870	-0.90 %	164,356	0.03 %	164,310	-0.28 %	164,768	0.00 %	164,767	2,041	0.83	0.83	0.00 0.00 %
GUNKULU23	Sep 2023	111,650	-0.06 %	111,718	-0.02 %	111,745	1.91 %	109,650	0.05 %	109,593	1,347	3.17	3.14	0.03 0.96 %
JASZ23	Dec 2023	85,311	0.00 %	85,308	0.00 %	85,308	0.00 %	85,308	0.00 %	85,307	1,006	1.38	1.33	0.05 3.76 %
BANPUU23	Sep 2023	62,545	7.20 %	58,345	0.05 %	58,313	0.62 %	57,951	-12.09 %	65,922	7,556	8.74	8.50	0.24 2.82 %
BLANDH24	Mar 2024	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0.00 %	60,029	0	0.84	0.84	0.00 0.00 %
JASU23	Sep 2023	57,037	-0.02 %	57,049	-0.18 %	57,154	1.97 %	56,048	0.01 %	56,044	3	1.37	1.32	0.05 3.79 %
AAVU23	Sep 2023	54,634	3.87 %	52,596	-13.23 %	60,612	0.01 %	60,603	8.98 %	55,608	2,239	2.60	2.56	0.04 1.56 %
SIRIU23	Sep 2023	52,990	82.78 %	28,991	28.97 %	22,479	7.49 %	20,913	5.34 %	19,853	42,141	1.90	1.84	0.06 3.26 %
KTCU23	Sep 2023	51,640	-10.48 %	57,685	-12.28 %	65,759	41.00 %	46,636	-1.68 %	47,435	103	46.00	45.50	0.50 1.10 %
TTBU23	Sep 2023	43,212	65.46 %	26,116	10.70 %	23,592	9.83 %	21,480	-4.22 %	22,427	30,269	1.56	1.53	0.03 1.96 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	47.50	3.00	6.74
TKN	10.80	0.60	5.88
KCE	38.75	2.00	5.44
SCGP	39.50	2.00	5.33
AWC	4.62	0.18	4.05
S	1.30	0.05	4.00
EPG	6.60	0.25	3.94
SAWAD	47.50	1.75	3.83
ICHI	13.80	0.50	3.76
COM7	27.75	1.00	3.74

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	9.15	-0.05	-0.54
CK	20.10	-0.10	-0.50

## 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
14/07/2023	126,015	85,574	40,441	48,523	54,794	-6,271	135,749	169,919	-34,170	310,287	678,397

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2023	20,143	23,245	-3,102	539	1,979	-1,440	18,084	13,542	4,542	38,766	57,955

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2023	431	743	-312	7,191	3,526	3,665	16,753	20,106	-3,353	24,375	112,644