

### QA Report : TFXE Information

Monday, 24 July 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-Jul-23	20-Jul-23	Change	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23
S50N23	Jul 2023	945.20	940.90	4.30 0.46 %	159	1.27 %	157	2.61 %	153	-0.65 %	154	0.65 %	153
S50Q23	Aug 2023	944.90	940.90	4.00 0.43 %	47	23.68 %	38	-22.45 %	49	4.26 %	47	17.50 %	40
S50U23	Sep 2023	941.50	934.20	7.30 0.78 %	535,653	0.94 %	530,639	-0.45 %	533,020	2.12 %	521,952	-5.53 %	552,495
S50Z23	Dec 2023	942.60	935.10	7.50 0.80 %	75,741	3.93 %	72,875	-1.85 %	74,245	2.89 %	72,159	-1.56 %	73,305
S50H24	Mar 2024	938.00	931.60	6.40 0.69 %	15,136	5.15 %	14,395	-5.67 %	15,261	3.99 %	14,675	-3.08 %	15,142
S50M24	Jun 2024	935.80	929.70	6.10 0.66 %	5,747	0.68 %	5,708	8.54 %	5,259	5.05 %	5,006	7.13 %	4,673

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			21-Jul-23	20-Jul-23	Change	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(+/-)	17-Jul-23
SIRIU23	Sep 2023	28,314	2.00	1.97	0.03 1.52 %	40,309	-19.21 %	49,893	25.64 %	39,710	-3.00 %	40,939	-40.79 %	69,141
BANPUU23	Sep 2023	18,581	9.07	8.93	0.14 1.57 %	61,504	-15.67 %	72,933	-5.62 %	77,276	-1.07 %	78,108	35.62 %	57,592
TTBU23	Sep 2023	13,784	1.66	1.63	0.03 1.84 %	24,345	-13.28 %	28,073	-15.44 %	33,200	11.07 %	29,892	-57.62 %	70,526
SIRIZ23	Dec 2023	7,563	2.00	2.01	-0.01 -0.50 %	19,173	-23.76 %	25,148	84.26 %	13,648	-12.80 %	15,651	6.89 %	14,642
KBANKU23	Sep 2023	5,205	129.40	133.62	-4.22 -3.16 %	7,638	26.54 %	6,036	-1.24 %	6,112	-1.31 %	6,193	-2.98 %	6,383
TTBZ23	Dec 2023	4,621	1.64	1.60	0.04 2.50 %	4,331	-37.42 %	6,921	-69.79 %	22,908	32.53 %	17,285	29.43 %	13,355
SCBU23	Sep 2023	3,943	109.98	110.22	-0.24 -0.22 %	4,400	38.71 %	3,172	0.54 %	3,155	38.07 %	2,285	-8.49 %	2,497
GUNKULZ23	Dec 2023	3,500	3.29	3.27	0.02 0.61 %	29,909	0.00 %	29,909	-4.80 %	31,416	6.80 %	29,415	0.00 %	29,416
WHAU23	Sep 2023	2,719	4.90	4.86	0.04 0.82 %	10,387	-9.56 %	11,485	5.10 %	10,928	16.91 %	9,347	-0.29 %	9,374
KTBU23	Sep 2023	2,463	20.25	20.20	0.05 0.25 %	29,369	-14.63 %	34,403	17.62 %	29,249	-8.01 %	31,796	7.62 %	29,544

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(+/-)		21-Jul-23	20-Jul-23	Change	
BLANDU23	Sep 2023	164,414	-0.01 %	164,428	0.00 %	164,429	0.00 %	164,437	1.26 %	162,396	2,000	0.83	0.85	-0.02 -2.35 %
GUNKULU23	Sep 2023	110,922	-0.02 %	110,947	-0.54 %	111,551	0.83 %	110,632	0.10 %	110,517	23	3.30	3.28	0.02 0.61 %
JASZ23	Dec 2023	83,821	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	-0.58 %	84,311	0	1.41	1.42	-0.01 -0.70 %
BANPUU23	Sep 2023	61,504	-15.67 %	72,933	-5.62 %	77,276	-1.07 %	78,108	35.62 %	57,592	18,581	9.07	8.93	0.14 1.57 %
BLANDH24	Mar 2024	60,045	0.00 %	60,045	0.00 %	60,045	0.00 %	60,045	0.03 %	60,029	0	0.84	0.86	-0.02 -2.33 %
JASU23	Sep 2023	59,523	-0.90 %	60,061	-0.01 %	60,068	5.31 %	57,038	0.00 %	57,036	3	1.40	1.41	-0.01 -0.71 %
KTCU23	Sep 2023	56,638	-5.96 %	60,227	12.33 %	53,616	-3.59 %	55,614	7.70 %	51,638	2,058	46.30	45.67	0.63 1.38 %
AAVU23	Sep 2023	52,953	-0.02 %	52,961	-0.19 %	53,060	-0.82 %	53,499	-5.26 %	56,468	21	2.64	2.62	0.02 0.76 %
BANPUZ23	Dec 2023	44,014	0.45 %	43,815	-1.80 %	44,620	2.07 %	43,713	-0.45 %	43,910	301	9.10	8.95	0.15 1.68 %
BCPGU23	Sep 2023	41,584	0.00 %	41,584	-0.05 %	41,605	3.25 %	40,295	1.79 %	39,586	201	9.55	9.53	0.02 0.21 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	15.00	0.60	4.17
THCOM	12.50	0.50	4.17
TOP	47.75	1.25	2.69
AMATA	23.90	0.60	2.58
CBG	71.50	1.75	2.51
TTB	1.69	0.04	2.42
PTT	34.75	0.75	2.21
BCP	37.75	0.75	2.03
AOT	71.75	1.25	1.77
IRPC	2.34	0.04	1.74

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	47.50	-2.00	-4.04
KBANK	129.00	-4.50	-3.37
STA	16.80	-0.50	-2.89
PTG	10.50	-0.20	-1.87
SPALI	21.00	-0.40	-1.87
COM7	28.00	-0.50	-1.75
AWC	4.40	-0.06	-1.35
KCE	38.25	-0.50	-1.29
BLAND	0.83	-0.01	-1.19
MINT	31.75	-0.25	-0.78

### 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
21/07/2023	111,246	91,866	19,380	33,853	39,785	-5,932	145,074	158,522	-13,448	290,173	632,483

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2023	27,405	36,826	-9,421	1,427	2,986	-1,559	27,053	16,073	10,980	55,885	76,961

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2023	1,726	991	735	31,445	18,650	12,795	38,163	51,693	-13,530	71,334	137,143