

QA Report : TFEX Information

Thursday, 27 July 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-Jul-23	25-Jul-23	Change	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23
S50Q23	Aug 2023	942.60	941.10	1.50 0.16 %	39	-2.50 %	40	-2.44 %	41	-12.77 %	47	23.68 %	38
S50U23	Sep 2023	942.00	943.10	-1.10 -0.12 %	486,422	-2.19 %	497,320	-1.70 %	505,915	-5.55 %	535,653	0.94 %	530,639
S50Z23	Dec 2023	943.00	943.80	-0.80 -0.08 %	71,537	-2.25 %	73,185	-1.57 %	74,351	-1.84 %	75,741	3.93 %	72,875
S50H24	Mar 2024	937.70	938.60	-0.90 -0.10 %	14,306	-0.46 %	14,372	-3.47 %	14,889	-1.63 %	15,136	5.15 %	14,395
S50M24	Jun 2024	935.60	936.60	-1.00 -0.11 %	5,871	-2.56 %	6,025	-2.65 %	6,189	7.69 %	5,747	0.68 %	5,708

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jul-23	25-Jul-23	Change	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23
BANPUU23	Sep 2023	11,776	9.05	9.09	-0.04 -0.44 %	63,976	-6.44 %	68,378	-1.25 %	69,246	12.59 %	61,504	-15.67 %	72,933
SIRIU23	Sep 2023	7,173	1.98	1.93	0.05 2.59 %	42,327	7.36 %	39,426	-1.50 %	40,026	-0.70 %	40,309	-19.21 %	49,893
TTBU23	Sep 2023	4,976	1.66	1.65	0.01 0.61 %	18,958	20.47 %	15,737	-18.10 %	19,214	-21.08 %	24,345	-13.28 %	28,073
THCOMU23	Sep 2023	3,026	13.00	12.35	0.65 5.26 %	7,223	57.67 %	4,581	0.04 %	4,579	-8.89 %	5,026	19.44 %	4,208
KBANKZ23	Dec 2023	2,691	124.64	125.50	-0.86 -0.69 %	6,133	67.43 %	3,663	2.29 %	3,581	-1.21 %	3,625	35.16 %	2,682
IRPCU23	Sep 2023	2,662	2.37	2.34	0.03 1.28 %	13,388	24.66 %	10,740	-0.09 %	10,750	-4.38 %	11,242	-11.72 %	12,735
KTBU23	Sep 2023	2,041	20.35	20.10	0.25 1.24 %	22,720	-3.67 %	23,586	-2.17 %	24,109	-17.91 %	29,369	-14.63 %	34,403
BBLU23	Sep 2023	1,647	169.30	167.80	1.50 0.89 %	5,413	-19.90 %	6,758	-5.63 %	7,161	-3.35 %	7,409	26.20 %	5,871
KBANKU23	Sep 2023	1,638	123.52	124.90	-1.38 -1.10 %	6,886	-4.82 %	7,235	17.53 %	6,156	-19.40 %	7,638	26.54 %	6,036
THANIM24	Jun 2024	1,200	3.01	3.09	-0.08 -2.59 %	1,700	41.67 %	1,200	0.00 %	1,200	0.00 %	1,200	0.00 %	1,200

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(Contract)	26-Jul-23	25-Jul-23	Change
BLANDU23	Sep 2023	162,464	0.00 %	162,464	0.03 %	162,414	-1.22 %	164,414	-0.01 %	164,428	24	0.82	0.83	-0.01 -1.20 %
GUNKULU23	Sep 2023	109,884	-1.37 %	111,410	-0.89 %	112,413	1.34 %	110,922	-0.02 %	110,947	5	3.31	3.31	0.00 0.00 %
JASZ23	Dec 2023	83,818	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	3	1.45	1.41	0.04 2.84 %
BANPUU23	Sep 2023	63,976	-6.44 %	68,378	-1.25 %	69,246	12.59 %	61,504	-15.67 %	72,933	11,776	9.05	9.09	-0.04 -0.44 %
BLANDH24	Mar 2024	60,065	0.03 %	60,045	0.00 %	60,045	0.00 %	60,045	0.00 %	60,045	20	0.83	0.84	-0.01 -1.19 %
JASU23	Sep 2023	59,462	0.68 %	59,061	-0.84 %	59,561	0.06 %	59,523	-0.90 %	60,061	544	1.44	1.40	0.04 2.86 %
KTCU23	Sep 2023	55,664	-0.03 %	55,679	0.10 %	55,624	-1.79 %	56,638	-5.96 %	60,227	5	46.50	47.00	-0.50 -1.06 %
AAVU23	Sep 2023	52,958	0.02 %	52,950	0.00 %	52,950	-0.01 %	52,953	-0.02 %	52,961	16	2.60	2.61	-0.01 -0.38 %
BANPUZ23	Dec 2023	45,436	1.11 %	44,935	0.69 %	44,629	1.40 %	44,014	0.45 %	43,815	706	9.05	9.10	-0.05 -0.55 %
SIRIU23	Sep 2023	42,327	7.36 %	39,426	-1.50 %	40,026	-0.70 %	40,309	-19.21 %	49,893	7,173	1.98	1.93	0.05 2.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	13.00	0.70	5.69
JAS	1.44	0.04	2.86
SCB	110.00	3.00	2.80
SIRI	2.00	0.05	2.56
TCAP	51.00	1.25	2.51
CENTEL	44.75	1.00	2.29
TRUE	6.95	0.15	2.21
BA	14.30	0.30	2.14
BBL	171.50	3.00	1.78
GFPT	12.00	0.20	1.69

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	2.70	-0.10	-3.57
CKP	3.36	-0.10	-2.89
MTC	34.00	-1.00	-2.86
AEONTS	155.00	-4.00	-2.52
THANI	3.10	-0.08	-2.52
SCGP	39.00	-1.00	-2.50
TTA	6.20	-0.15	-2.36
COM7	27.50	-0.50	-1.79
EA	54.75	-1.00	-1.79
BDMS	28.25	-0.50	-1.74

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
26/07/2023	50,611	69,683	-19,072	23,428	20,964	2,464	81,148	64,540	16,608	155,187	578,331

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/07/2023	24,954	20,540	4,414	925	1,782	-857	13,878	17,435	-3,557	39,757	69,562

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/07/2023	198	248	-50	10,150	11,052	-902	25,969	25,017	952	36,317	108,380