

QA Report : TFXE Information

Monday, 31 July 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Jul-23	26-Jul-23	Change	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23
S50Q23	Aug 2023	956.00	942.60	13.40 1.42 %	47	20.51 %	39	-2.50 %	40	-2.44 %	41	-12.77 %	47
S50U23	Sep 2023	954.60	942.00	12.60 1.34 %	544,338	11.91 %	486,422	-2.19 %	497,320	-1.70 %	505,915	-5.55 %	535,653
S50V23	Oct 2023	951.00	941.50	9.50 1.01 %	2	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z23	Dec 2023	955.70	943.00	12.70 1.35 %	79,520	11.16 %	71,537	-2.25 %	73,185	-1.57 %	74,351	-1.84 %	75,741
S50H24	Mar 2024	950.70	937.70	13.00 1.39 %	15,231	6.47 %	14,306	-0.46 %	14,372	-3.47 %	14,889	-1.63 %	15,136
S50M24	Jun 2024	948.40	935.60	12.80 1.37 %	7,078	20.56 %	5,871	-2.56 %	6,025	-2.65 %	6,189	7.69 %	5,747

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jul-23	26-Jul-23	Change	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23
BANPUU23	Sep 2023	13,196	9.24	9.05	0.19 2.10 %	60,300	-5.75 %	63,976	-6.44 %	68,378	-1.25 %	69,246	12.59 %	61,504
TRUEU23	Sep 2023	10,137	7.15	6.93	0.22 3.17 %	22,374	45.82 %	15,344	6.56 %	14,399	-6.40 %	15,383	-0.18 %	15,410
BANPUZ23	Dec 2023	9,479	9.33	9.05	0.28 3.09 %	52,648	15.87 %	45,436	1.11 %	44,935	0.69 %	44,629	1.40 %	44,014
SIRIU23	Sep 2023	8,740	1.98	1.98	0.00 0.00 %	44,813	5.87 %	42,327	7.36 %	39,426	-1.50 %	40,026	-0.70 %	40,309
KTBU23	Sep 2023	4,922	20.30	20.35	-0.05 -0.25 %	20,546	-9.57 %	22,720	-3.67 %	23,586	-2.17 %	24,109	-17.91 %	29,369
PTGU23	Sep 2023	2,906	10.83	10.47	0.36 3.44 %	16,161	-0.64 %	16,265	-1.27 %	16,475	-2.48 %	16,894	6.96 %	15,794
KBANKU23	Sep 2023	2,874	124.99	123.52	1.47 1.19 %	8,527	23.83 %	6,886	-4.82 %	7,235	17.53 %	6,156	-19.40 %	7,638
BBLU23	Sep 2023	2,711	169.10	169.30	-0.20 -0.12 %	4,537	-16.18 %	5,413	-19.90 %	6,758	-5.63 %	7,161	-3.35 %	7,409
MINTU23	Sep 2023	2,545	32.73	32.48	0.25 0.77 %	3,602	91.39 %	1,882	5.55 %	1,783	0.39 %	1,776	-4.72 %	1,864
MTCU23	Sep 2023	2,538	36.00	34.33	1.67 4.86 %	5,207	0.13 %	5,200	12.82 %	4,609	2.51 %	4,496	-1.86 %	4,581

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(+/-)	24-Jul-23	(+/-)	21-Jul-23	(Contract)	27-Jul-23	26-Jul-23	Change
BLANDU23	Sep 2023	162,975	0.31 %	162,464	0.00 %	162,464	0.03 %	162,414	-1.22 %	164,414	511	0.82	0.82	0.00 0.00 %
GUNKULU23	Sep 2023	110,888	0.91 %	109,884	-1.37 %	111,410	-0.89 %	112,413	1.34 %	110,922	2,018	3.43	3.31	0.12 3.63 %
JASZ23	Dec 2023	83,818	0.00 %	83,818	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	0	1.48	1.45	0.03 2.07 %
BANPUU23	Sep 2023	60,300	-5.75 %	63,976	-6.44 %	68,378	-1.25 %	69,246	12.59 %	61,504	13,196	9.24	9.05	0.19 2.10 %
BLANDH24	Mar 2024	60,115	0.08 %	60,065	0.03 %	60,045	0.00 %	60,045	0.00 %	60,045	50	0.82	0.83	-0.01 -1.20 %
JASU23	Sep 2023	58,925	-0.90 %	59,462	0.68 %	59,061	-0.84 %	59,561	0.06 %	59,523	547	1.47	1.44	0.03 2.08 %
KTCU23	Sep 2023	55,601	-0.11 %	55,664	-0.03 %	55,679	0.10 %	55,624	-1.79 %	56,638	82	47.38	46.50	0.88 1.89 %
AAVU23	Sep 2023	52,997	0.07 %	52,958	0.02 %	52,950	0.00 %	52,950	-0.01 %	52,953	614	2.67	2.60	0.07 2.69 %
BANPUZ23	Dec 2023	52,648	15.87 %	45,436	1.11 %	44,935	0.69 %	44,629	1.40 %	44,014	9,479	9.33	9.05	0.28 3.09 %
SIRIU23	Sep 2023	44,813	5.87 %	42,327	7.36 %	39,426	-1.50 %	40,026	-0.70 %	40,309	8,740	1.98	1.98	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	59.75	5.00	9.13
GPSC	57.50	3.25	5.99
MTC	36.00	2.00	5.88
STEC	10.90	0.60	5.83
BGRIM	38.75	2.00	5.44
HANA	49.75	2.50	5.29
SAWAD	48.50	2.25	4.86
JMT	39.25	1.75	4.67
GUNKUL	3.42	0.14	4.27
CKP	3.50	0.14	4.17

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	14.10	-0.30	-2.08
TCAP	50.25	-0.75	-1.47
OR	21.10	-0.30	-1.40
ICHI	14.70	-0.20	-1.34
BBL	170.00	-1.50	-0.87
PTT	34.75	-0.25	-0.71
TTB	1.69	-0.01	-0.59
WHA	4.94	-0.02	-0.40

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
27/07/2023	114,912	114,489	423	46,827	55,096	-8,269	163,003	155,157	7,846	324,742	646,356

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/07/2023	32,945	32,023	922	1,925	1,433	492	20,960	22,374	-1,414	55,830	77,540

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/07/2023	160	358	-198	7,736	12,263	-4,527	27,794	23,069	4,725	35,690	110,017