

QA Report : TFXE Information

Thursday, 03 August 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-Aug-23	31-Jul-23	Change	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23
S50Q23	Aug 2023	959.80	963.30	-3.50 -0.36 %	52	10.64 %	47	0.00 %	47	20.51 %	39	-2.50 %	40
S50U23	Sep 2023	958.70	963.70	-5.00 -0.52 %	513,313	-7.92 %	557,454	2.41 %	544,338	11.91 %	486,422	-2.19 %	497,320
S50V23	Oct 2023	960.70	968.30	-7.60 -0.78 %	6	20.00 %	5	##### %	2	0.00 %	0	0.00 %	0
S50Z23	Dec 2023	959.50	964.60	-5.10 -0.53 %	76,444	-0.38 %	76,735	-3.50 %	79,520	11.16 %	71,537	-2.25 %	73,185
S50H24	Mar 2024	954.80	960.00	-5.20 -0.54 %	15,308	-0.75 %	15,424	1.27 %	15,231	6.47 %	14,306	-0.46 %	14,372
S50M24	Jun 2024	952.80	957.80	-5.00 -0.52 %	6,597	9.86 %	6,005	-15.16 %	7,078	20.56 %	5,871	-2.56 %	6,025

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Aug-23	31-Jul-23	Change	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23
BANPUU23	Sep 2023	15,887	9.09	9.29	-0.20 -2.15 %	66,011	5.64 %	62,484	3.62 %	60,300	-5.75 %	63,976	-6.44 %	68,378
SIRIU23	Sep 2023	14,855	1.95	1.96	-0.01 -0.51 %	49,196	15.20 %	42,704	-4.71 %	44,813	5.87 %	42,327	7.36 %	39,426
BANPUZ23	Dec 2023	12,792	9.20	9.35	-0.15 -1.60 %	40,795	-21.88 %	52,220	-0.81 %	52,648	15.87 %	45,436	1.11 %	44,935
SUPERH24	Mar 2024	9,005	0.51	0.53	-0.02 -3.77 %	19,159	88.68 %	10,154	0.49 %	10,104	0.20 %	10,084	0.00 %	10,084
IRPCH24	Mar 2024	6,506	2.50	2.44	0.06 2.46 %	7,190	7.55 %	6,685	1.17 %	6,608	0.00 %	6,608	0.02 %	6,607
BANPUM24	Jun 2024	4,803	9.20	8.64	0.56 6.48 %	5,059	-19.13 %	6,256	-7.40 %	6,756	-6.89 %	7,256	6.42 %	6,818
SIRIZ23	Dec 2023	4,001	1.95	1.96	-0.01 -0.51 %	20,166	11.01 %	18,166	-2.68 %	18,666	5.66 %	17,666	-0.12 %	17,688
SPRCZ23	Dec 2023	3,846	8.76	8.29	0.47 5.67 %	3,356	122.25 %	1,510	0.67 %	1,500	0.00 %	1,500	0.00 %	1,500
SPRCU23	Sep 2023	3,542	8.99	8.53	0.46 5.39 %	1,688	0.18 %	1,685	41.36 %	1,192	-1.65 %	1,212	0.83 %	1,202
IRPCU23	Sep 2023	3,261	2.48	2.45	0.03 1.22 %	13,643	-10.71 %	15,280	3.64 %	14,743	10.12 %	13,388	24.66 %	10,740

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(+/-)	26-Jul-23	(+/-)	25-Jul-23	(Contract)	02-Aug-23	31-Jul-23	Change
BLANDU23	Sep 2023	163,002	0.02 %	162,975	0.00 %	162,975	0.31 %	162,464	0.00 %	162,464	52	0.82	0.83	-0.01 -1.20 %
GUNKULU23	Sep 2023	112,922	0.47 %	112,390	1.35 %	110,888	0.91 %	109,884	-1.37 %	111,410	566	3.47	3.48	-0.01 -0.29 %
JASZ23	Dec 2023	83,817	0.00 %	83,817	0.00 %	83,818	0.00 %	83,818	0.00 %	83,821	0	1.58	1.54	0.04 2.60 %
BANPUU23	Sep 2023	66,011	5.64 %	62,484	3.62 %	60,300	-5.75 %	63,976	-6.44 %	68,378	15,887	9.09	9.29	-0.20 -2.15 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,115	0.08 %	60,065	0.03 %	60,045	0	0.83	0.84	-0.01 -1.19 %
JASU23	Sep 2023	58,881	-0.10 %	58,942	0.03 %	58,925	-0.90 %	59,462	0.68 %	59,061	117	1.57	1.53	0.04 2.61 %
KTCU23	Sep 2023	55,613	0.03 %	55,595	-0.01 %	55,601	-0.11 %	55,664	-0.03 %	55,679	20	45.98	46.90	-0.92 -1.96 %
AAVU23	Sep 2023	52,355	-0.12 %	52,420	-1.09 %	52,997	0.07 %	52,958	0.02 %	52,950	85	2.66	2.71	-0.05 -1.85 %
SIRIU23	Sep 2023	49,196	15.20 %	42,704	-4.71 %	44,813	5.87 %	42,327	7.36 %	39,426	14,855	1.95	1.96	-0.01 -0.51 %
BCPGU23	Sep 2023	41,698	0.32 %	41,567	0.27 %	41,455	0.01 %	41,452	-0.09 %	41,488	138	9.61	9.63	-0.02 -0.21 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	9.20	0.45	5.14
BCP	39.50	1.25	3.27
PTTEP	162.50	3.00	1.88
IRPC	2.48	0.04	1.64
DELTA	114.50	1.50	1.33
SGP	8.30	0.10	1.22
TOP	51.75	0.50	0.98
KKP	56.00	0.50	0.90
BLA	24.40	0.20	0.83
IVL	34.50	0.25	0.73

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.30	-0.90	-6.82
BANPU	9.40	-0.35	-3.59
AWC	4.32	-0.16	-3.57
TKN	11.00	-0.40	-3.51
PTG	10.50	-0.30	-2.78
ICHI	14.30	-0.40	-2.72
SAWAD	46.00	-1.25	-2.65
KEX	9.50	-0.25	-2.56
ERW	4.62	-0.12	-2.53
AEONTS	152.50	-3.50	-2.24

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
08/02/2023	101,555	103,418	-1,863	36,459	33,643	2,816	114,193	115,146	-953	252,207	611,720

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2023	26,844	24,291	2,553	2,340	826	1,514	17,181	21,248	-4,067	46,365	70,496

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2023	540	293	247	12,998	12,535	463	21,912	22,622	-710	35,450	106,611