

### QA Report : TFXE Information

Monday, 07 August 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Aug-23	03-Aug-23	Change	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23
S50Q23	Aug 2023	948.00	946.50	1.50 0.16 %	42	-30.00 %	60	15.38 %	52	10.64 %	47	0.00 %	47
S50U23	Sep 2023	944.80	942.90	1.90 0.20 %	515,019	-2.65 %	529,033	3.06 %	513,313	-7.92 %	557,454	2.41 %	544,338
S50V23	Oct 2023	949.80	946.60	3.20 0.34 %	11	-8.33 %	12	##### %	6	20.00 %	5	##### %	2
S50Z23	Dec 2023	945.90	944.10	1.80 0.19 %	80,411	-1.61 %	81,727	6.91 %	76,444	-0.38 %	76,735	-3.50 %	79,520
S50H24	Mar 2024	941.50	939.90	1.60 0.17 %	14,278	-6.50 %	15,270	-0.25 %	15,308	-0.75 %	15,424	1.27 %	15,231
S50M24	Jun 2024	939.30	937.80	1.50 0.16 %	7,494	-1.52 %	7,610	15.36 %	6,597	9.86 %	6,005	-15.16 %	7,078

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Aug-23	03-Aug-23	Change	04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23
SIRIH24	Mar 2024	26,501	1.79	1.80	-0.01 -0.56 %	28,702	1,204.04 %	2,201	85.11 %	1,189	##### %	189	-0.53 %	190
TRUEU23	Sep 2023	13,070	6.85	6.99	-0.14 -2.00 %	25,972	-10.25 %	28,938	9.91 %	26,330	10.32 %	23,868	6.68 %	22,374
BANPUU23	Sep 2023	12,585	9.01	8.94	0.07 0.78 %	70,832	19.58 %	59,232	-10.27 %	66,011	5.64 %	62,484	3.62 %	60,300
SIRIZ23	Dec 2023	10,003	1.79	1.84	-0.05 -2.72 %	21,174	-32.10 %	31,186	54.65 %	20,166	11.01 %	18,166	-2.68 %	18,666
SIRIU23	Sep 2023	9,425	1.78	1.80	-0.02 -1.11 %	27,056	-46.52 %	50,592	2.84 %	49,196	15.20 %	42,704	-4.71 %	44,813
GUNKULU23	Sep 2023	9,056	3.36	3.39	-0.03 -0.88 %	124,099	7.82 %	115,102	1.93 %	112,922	0.47 %	112,390	1.35 %	110,888
IRPCU23	Sep 2023	6,237	2.39	2.42	-0.03 -1.24 %	18,517	43.65 %	12,890	-5.52 %	13,643	-10.71 %	15,280	3.64 %	14,743
TTBU23	Sep 2023	4,231	1.66	1.65	0.01 0.61 %	13,108	-10.18 %	14,593	-19.61 %	18,153	-4.62 %	19,032	0.49 %	18,940
PTTU23	Sep 2023	3,203	34.01	34.05	-0.04 -0.12 %	13,365	18.30 %	11,298	-1.74 %	11,498	-0.14 %	11,514	3.37 %	11,139
CPALLM24	Jun 2024	2,040	61.26	62.09	-0.83 -1.34 %	3,160	182.14 %	1,120	##### %	60	0.00 %	60	0.00 %	60

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		04-Aug-23	(+/-)	03-Aug-23	(+/-)	02-Aug-23	(+/-)	31-Jul-23	(+/-)	27-Jul-23	(Contract)	04-Aug-23	03-Aug-23	Change
BLANDU23	Sep 2023	162,987	0.01 %	162,976	-0.02 %	163,002	0.02 %	162,975	0.00 %	162,975	38	0.82	0.82	0.00 0.00 %
GUNKULU23	Sep 2023	124,099	7.82 %	115,102	1.93 %	112,922	0.47 %	112,390	1.35 %	110,888	9,056	3.36	3.39	-0.03 -0.88 %
JASZ23	Dec 2023	83,807	-0.01 %	83,817	0.00 %	83,817	0.00 %	83,817	0.00 %	83,818	0	1.55	1.55	0.00 0.00 %
BANPUU23	Sep 2023	70,832	19.58 %	59,232	-10.27 %	66,011	5.64 %	62,484	3.62 %	60,300	12,585	9.01	8.94	0.07 0.78 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,115	0	0.83	0.83	0.00 0.00 %
JASU23	Sep 2023	58,301	0.02 %	58,287	-1.01 %	58,881	-0.10 %	58,942	0.03 %	58,925	25	1.54	1.54	0.00 0.00 %
KTCU23	Sep 2023	55,567	-0.01 %	55,575	-0.07 %	55,613	0.03 %	55,595	-0.01 %	55,601	0	45.73	45.80	-0.07 -0.15 %
AAVU23	Sep 2023	52,758	-0.06 %	52,792	0.83 %	52,355	-0.12 %	52,420	-1.09 %	52,997	541	2.68	2.56	0.12 4.69 %
BCPGU23	Sep 2023	41,702	0.00 %	41,700	0.00 %	41,698	0.32 %	41,567	0.27 %	41,455	6	9.46	9.46	0.00 0.00 %
BANPUZ23	Dec 2023	40,325	0.98 %	39,932	-2.12 %	40,795	-21.88 %	52,220	-0.81 %	52,648	1,402	9.12	9.05	0.07 0.77 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.70	0.10	3.85
BA	15.30	0.50	3.38
PLANB	8.65	0.25	2.98
BH	224.00	6.00	2.75
TKN	11.30	0.30	2.73
THCOM	12.00	0.30	2.56
TTB	1.69	0.04	2.42
KCE	42.75	1.00	2.40
RS	14.50	0.30	2.11
PTTEP	162.00	2.50	1.57

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	3.32	-0.10	-2.92
BJC	33.75	-0.75	-2.17
JMT	36.75	-0.75	-2.00
GPSC	54.25	-1.00	-1.81
GUNKUL	3.32	-0.06	-1.78
SAWAD	45.25	-0.75	-1.63
SIRI	1.82	-0.03	-1.62
BGRIM	37.25	-0.50	-1.32
SCC	320.00	-4.00	-1.23
PTG	10.30	-0.10	-0.96
SPALI	20.70	-0.20	-0.96

## 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
08/04/2023	128,452	105,650	22,802	31,972	33,224	-1,252	93,155	114,705	-21,550	253,579	617,255

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/04/2023	17,118	17,498	-380	901	1,356	-455	12,895	12,060	835	30,914	63,977

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/04/2023	741	540	201	19,854	10,302	9,552	16,553	26,306	-9,753	37,148	105,862