

QA Report : TFXE Information

Thursday, 10 August 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-Aug-23	08-Aug-23	Change	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23
S50Q23	Aug 2023	942.40	941.00	1.40 0.15 %	46	-6.12 %	49	8.89 %	45	7.14 %	42	-30.00 %	60
S50U23	Sep 2023	943.50	938.10	5.40 0.58 %	515,695	-0.89 %	520,306	2.33 %	508,475	-1.27 %	515,019	-2.65 %	529,033
S50V23	Oct 2023	941.60	945.70	-4.10 -0.43 %	10	-9.09 %	11	0.00 %	11	0.00 %	11	-8.33 %	12
S50Z23	Dec 2023	944.80	939.80	5.00 0.53 %	84,346	-0.22 %	84,535	4.93 %	80,567	0.19 %	80,411	-1.61 %	81,727
S50H24	Mar 2024	941.30	935.80	5.50 0.59 %	15,696	2.64 %	15,292	1.23 %	15,106	5.80 %	14,278	-6.50 %	15,270
S50M24	Jun 2024	938.30	933.70	4.60 0.49 %	8,378	-12.24 %	9,547	20.06 %	7,952	6.11 %	7,494	-1.52 %	7,610

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Aug-23	08-Aug-23	Change	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23
KTBZ23	Dec 2023	11,400	20.09	19.89	0.20 1.01 %	23,488	88.08 %	12,488	1.71 %	12,278	-1.57 %	12,474	1.53 %	12,286
SIRIH24	Mar 2024	10,500	1.72	1.77	-0.05 -2.82 %	40,702	28.39 %	31,702	0.00 %	31,702	10.45 %	28,702	##### %	2,201
TTBU23	Sep 2023	9,943	1.68	1.66	0.02 1.20 %	22,348	-14.93 %	26,270	114.89 %	12,225	-6.74 %	13,108	-10.18 %	14,593
TRUEU23	Sep 2023	8,056	6.72	6.62	0.10 1.51 %	22,462	-16.61 %	26,937	-0.19 %	26,987	3.91 %	25,972	-10.25 %	28,938
SPRCU23	Sep 2023	5,566	9.22	8.68	0.54 6.22 %	2,184	221.18 %	680	-0.58 %	684	0.15 %	683	0.00 %	683
SIRIU23	Sep 2023	5,417	1.77	1.76	0.01 0.57 %	42,296	7.72 %	39,263	2.13 %	38,445	42.09 %	27,056	-46.52 %	50,592
WHAU23	Sep 2023	5,211	4.85	4.87	-0.02 -0.41 %	10,789	-12.64 %	12,350	13.35 %	10,895	9.70 %	9,932	-8.82 %	10,893
KCEU23	Sep 2023	4,285	45.09	41.90	3.19 7.61 %	3,294	37.94 %	2,388	21.03 %	1,973	-0.40 %	1,981	-9.29 %	2,184
MTCU23	Sep 2023	3,703	37.60	34.40	3.20 9.30 %	5,162	-9.79 %	5,722	18.59 %	4,825	-1.97 %	4,922	2.22 %	4,815
PTTU23	Sep 2023	3,083	34.10	33.97	0.13 0.38 %	11,337	13.69 %	9,972	-25.40 %	13,367	0.01 %	13,365	18.30 %	11,298

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(+/-)	03-Aug-23	(Contract)	09-Aug-23	08-Aug-23	Change
BLANDU23	Sep 2023	163,521	0.02 %	163,493	0.01 %	163,483	0.30 %	162,987	0.01 %	162,976	2,055	0.81	0.81	0.00 0.00 %
GUNKULU23	Sep 2023	124,610	-0.01 %	124,626	-0.37 %	125,083	0.79 %	124,099	7.82 %	115,102	60	3.30	3.33	-0.03 -0.90 %
JASZ23	Dec 2023	84,304	0.60 %	83,804	0.00 %	83,807	0.00 %	83,807	-0.01 %	83,817	500	1.70	1.65	0.05 3.03 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0	0.82	0.82	0.00 0.00 %
BANPUU23	Sep 2023	58,528	-1.25 %	59,269	-16.92 %	71,343	0.72 %	70,832	19.58 %	59,232	1,094	9.12	9.01	0.11 1.22 %
JASU23	Sep 2023	57,761	-0.03 %	57,777	-0.92 %	58,312	0.02 %	58,301	0.02 %	58,287	22	1.69	1.64	0.05 3.05 %
KTCU23	Sep 2023	55,608	0.00 %	55,608	0.10 %	55,550	-0.03 %	55,567	-0.01 %	55,575	73	47.40	46.19	1.21 2.62 %
AAVU23	Sep 2023	54,680	3.87 %	52,642	-1.09 %	53,222	0.88 %	52,758	-0.06 %	52,792	3,039	2.62	2.68	-0.06 -2.24 %
SIRIU23	Sep 2023	42,296	7.72 %	39,263	2.13 %	38,445	42.09 %	27,056	-46.52 %	50,592	5,417	1.77	1.76	0.01 0.57 %
BCPGU23	Sep 2023	42,015	-0.45 %	42,203	-1.17 %	42,702	2.40 %	41,702	0.00 %	41,700	220	9.79	9.46	0.33 3.49 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	37.50	3.50	10.29
KCE	45.75	3.75	8.93
SAWAD	48.00	3.00	6.67
JMT	38.50	2.25	6.21
SPRC	9.35	0.50	5.65
TCAP	51.50	2.00	4.04
KTC	47.50	1.75	3.83
BCPG	9.75	0.35	3.72
COM7	28.25	1.00	3.67
KBANK	127.00	4.00	3.25

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	7.95	-0.65	-7.56
DELTA	108.00	-5.00	-4.42
AAV	2.62	-0.08	-2.96
STA	14.90	-0.40	-2.61
BLAND	0.79	-0.01	-1.25
AP	11.90	-0.10	-0.83
GFPT	12.00	-0.10	-0.83
SCGP	39.25	-0.25	-0.63
SIRI	1.79	-0.01	-0.56
AMATA	22.70	-0.10	-0.44

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
08/09/2023	104,121	90,514	13,607	34,455	36,732	-2,277	105,389	116,719	-11,330	243,965	624,171

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2023	16,322	19,552	-3,230	512	1,719	-1,207	15,821	11,384	4,437	32,655	60,499

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2023	405	575	-170	12,580	9,573	3,007	15,705	18,542	-2,837	28,690	111,472