

QA Report : TFXE Information

Friday, 11 August 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		10-Aug-23	09-Aug-23	Change	10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23
S50Q23	Aug 2023	948.50	942.40	6.10 0.65 %	45	-2.17 %	46	-6.12 %	49	8.89 %	45	7.14 %	42
S50U23	Sep 2023	947.40	943.50	3.90 0.41 %	488,236	-5.32 %	515,695	-0.89 %	520,306	2.33 %	508,475	-1.27 %	515,019
S50V23	Oct 2023	947.70	941.60	6.10 0.65 %	10	0.00 %	10	-9.09 %	11	0.00 %	11	0.00 %	11
S50Z23	Dec 2023	948.80	944.80	4.00 0.42 %	82,687	-1.97 %	84,346	-0.22 %	84,535	4.93 %	80,567	0.19 %	80,411
S50H24	Mar 2024	944.90	941.30	3.60 0.38 %	16,275	3.69 %	15,696	2.64 %	15,292	1.23 %	15,106	5.80 %	14,278
S50M24	Jun 2024	942.00	938.30	3.70 0.39 %	7,940	-5.23 %	8,378	-12.24 %	9,547	20.06 %	7,952	6.11 %	7,494

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Aug-23	09-Aug-23	Change	10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23
SIRIU23	Sep 2023	20,264	1.83	1.77	0.06 3.39 %	45,934	8.60 %	42,296	7.72 %	39,263	2.13 %	38,445	42.09 %	27,056
BANPUU23	Sep 2023	16,241	9.26	9.12	0.14 1.54 %	62,138	6.17 %	58,528	-1.25 %	59,269	-16.92 %	71,343	0.72 %	70,832
TRUEU23	Sep 2023	11,528	6.80	6.72	0.08 1.19 %	30,460	35.61 %	22,462	-16.61 %	26,937	-0.19 %	26,987	3.91 %	25,972
TTBU23	Sep 2023	10,555	1.69	1.68	0.01 0.60 %	22,990	2.87 %	22,348	-14.93 %	26,270	##### %	12,225	-6.74 %	13,108
CHGU23	Sep 2023	4,286	2.94	2.81	0.13 4.63 %	7,948	-33.42 %	11,937	-4.82 %	12,542	25.84 %	9,967	0.04 %	9,963
BANPUZ23	Dec 2023	3,523	9.26	9.19	0.07 0.76 %	40,948	1.22 %	40,456	-1.22 %	40,956	1.24 %	40,454	0.32 %	40,325
PTTZ23	Dec 2023	3,405	34.65	33.93	0.72 2.12 %	10,548	0.01 %	10,547	7.09 %	9,849	0.00 %	9,849	-7.51 %	10,649
COM7U23	Sep 2023	3,368	27.58	28.10	-0.52 -1.85 %	7,228	-3.97 %	7,527	-9.21 %	8,291	33.99 %	6,188	0.11 %	6,181
JMTM24	Jun 2024	3,270	39.37	38.18	1.19 3.12 %	3,420	-38.60 %	5,570	0.00 %	5,570	-1.42 %	5,650	0.36 %	5,630
MTCU23	Sep 2023	2,965	38.40	37.60	0.80 2.13 %	4,685	-9.24 %	5,162	-9.79 %	5,722	18.59 %	4,825	-1.97 %	4,922

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23	(+/-)	04-Aug-23	(Contract)	10-Aug-23	09-Aug-23	Change
BLANDU23	Sep 2023	161,541	-1.21 %	163,521	0.02 %	163,493	0.01 %	163,483	0.30 %	162,987	31	0.82	0.81	0.01 1.23 %
GUNKULU23	Sep 2023	124,611	0.00 %	124,610	-0.01 %	124,626	-0.37 %	125,083	0.79 %	124,099	1,006	3.32	3.30	0.02 0.61 %
JASZ23	Dec 2023	84,305	0.00 %	84,304	0.60 %	83,804	0.00 %	83,807	0.00 %	83,807	1	1.65	1.70	-0.05 -2.94 %
BANPUU23	Sep 2023	62,138	6.17 %	58,528	-1.25 %	59,269	-16.92 %	71,343	0.72 %	70,832	16,241	9.26	9.12	0.14 1.54 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0	0.83	0.82	0.01 1.22 %
JASU23	Sep 2023	57,742	-0.03 %	57,761	-0.03 %	57,777	-0.92 %	58,312	0.02 %	58,301	87	1.69	1.69	0.00 0.00 %
KTCU23	Sep 2023	55,539	-0.12 %	55,608	0.00 %	55,608	0.10 %	55,550	-0.03 %	55,567	145	47.80	47.40	0.40 0.84 %
AAVU23	Sep 2023	54,183	-0.91 %	54,680	3.87 %	52,642	-1.09 %	53,222	0.88 %	52,758	10	2.66	2.62	0.04 1.53 %
SIRIU23	Sep 2023	45,934	8.60 %	42,296	7.72 %	39,263	2.13 %	38,445	42.09 %	27,056	20,264	1.83	1.77	0.06 3.39 %
BCPGU23	Sep 2023	42,121	0.25 %	42,015	-0.45 %	42,203	-1.17 %	42,702	2.40 %	41,702	907	9.56	9.79	-0.23 -2.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	246.00	17.00	7.42
SIRI	1.86	0.07	3.91
JMT	40.00	1.50	3.90
TOP	54.50	2.00	3.81
MTC	38.75	1.25	3.33
MAJOR	15.70	0.50	3.29
PSL	8.85	0.25	2.91
CHG	2.96	0.08	2.78
BDMS	29.25	0.75	2.63
MBK	16.40	0.40	2.50

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.40	-0.50	-4.20
GPSC	52.50	-2.00	-3.67
STA	14.40	-0.50	-3.36
BCP	38.00	-1.25	-3.18
BJC	34.00	-1.00	-2.86
BGRIM	36.75	-1.00	-2.65
DELTA	105.50	-2.50	-2.31
ESSO	9.10	-0.20	-2.15
BTS	7.20	-0.15	-2.04
BCPG	9.60	-0.15	-1.54

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
08/10/2023	80,595	92,899	-12,304	36,507	36,739	-232	126,084	113,548	12,536	243,186	595,193

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2023	15,163	21,744	-6,581	1,062	1,487	-425	17,113	10,107	7,006	33,338	63,504

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2023	1,248	823	425	33,842	26,767	7,075	23,655	31,155	-7,500	58,745	133,486