

QA Report : TFXE Information

Tuesday, 15 August 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		11-Aug-23	10-Aug-23	Change	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23
S50Q23	Aug 2023	948.50	948.50	0.00 0.00 %	46	2.22 %	45	-2.17 %	46	-6.12 %	49	8.89 %	45
S50U23	Sep 2023	947.10	947.40	-0.30 -0.03 %	461,973	-5.38 %	488,236	-5.32 %	515,695	-0.89 %	520,306	2.33 %	508,475
S50V23	Oct 2023	947.80	947.70	0.10 0.01 %	10	0.00 %	10	0.00 %	10	-9.09 %	11	0.00 %	11
S50Z23	Dec 2023	948.60	948.80	-0.20 -0.02 %	81,481	-1.46 %	82,687	-1.97 %	84,346	-0.22 %	84,535	4.93 %	80,567
S50H24	Mar 2024	944.60	944.90	-0.30 -0.03 %	15,107	-7.18 %	16,275	3.69 %	15,696	2.64 %	15,292	1.23 %	15,106
S50M24	Jun 2024	942.20	942.00	0.20 0.02 %	8,294	4.46 %	7,940	-5.23 %	8,378	-12.24 %	9,547	20.06 %	7,952

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Aug-23	10-Aug-23	Change	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23	(+/-)	08-Aug-23	(+/-)	07-Aug-23
SIRIU23	Sep 2023	16,010	1.81	1.83	-0.02 -1.09 %	45,319	-1.34 %	45,934	8.60 %	42,296	7.72 %	39,263	2.13 %	38,445
BANPUU23	Sep 2023	15,048	9.01	9.26	-0.25 -2.70 %	65,795	5.89 %	62,138	6.17 %	58,528	-1.25 %	59,269	-16.92 %	71,343
TRUEU23	Sep 2023	13,564	6.67	6.80	-0.13 -1.91 %	27,506	-9.70 %	30,460	35.61 %	22,462	-16.61 %	26,937	-0.19 %	26,987
AWCU23	Sep 2023	12,417	3.95	4.36	-0.41 -9.40 %	18,126	80.65 %	10,034	0.39 %	9,995	-4.74 %	10,492	-0.04 %	10,496
TTBU23	Sep 2023	11,712	1.73	1.69	0.04 2.37 %	13,097	-43.03 %	22,990	2.87 %	22,348	-14.93 %	26,270	##### %	12,225
KTBZ23	Dec 2023	9,704	20.02	20.13	-0.11 -0.55 %	30,988	31.37 %	23,588	0.43 %	23,488	88.08 %	12,488	1.71 %	12,278
TGNU23	Sep 2023	7,061	12.05	11.47	0.58 5.06 %	10,011	-38.91 %	16,386	0.06 %	16,376	-0.37 %	16,436	0.59 %	16,339
WHAU23	Sep 2023	6,790	4.83	4.85	-0.02 -0.41 %	12,446	15.71 %	10,756	-0.31 %	10,789	-12.64 %	12,350	13.35 %	10,895
CPALLU23	Sep 2023	5,134	61.50	60.20	1.30 2.16 %	16,061	-1.00 %	16,224	8.60 %	14,939	8.12 %	13,817	3.27 %	13,379
BEMZ23	Dec 2023	5,036	9.01	8.84	0.17 1.92 %	8,146	98.20 %	4,110	0.32 %	4,097	-10.72 %	4,589	0.04 %	4,587

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		11-Aug-23	(+/-)	10-Aug-23	(+/-)		11-Aug-23	10-Aug-23	Change					
BLANDU23	Sep 2023	162,541	0.62 %	161,541	-1.21 %	163,521	0.02 %	163,493	0.01 %	163,483	1,000	0.80	0.82	-0.02 -2.44 %
GUNKULU23	Sep 2023	124,626	0.01 %	124,611	0.00 %	124,610	-0.01 %	124,626	-0.37 %	125,083	2,025	3.32	3.32	0.00 0.00 %
JASZ23	Dec 2023	85,804	1.78 %	84,305	0.00 %	84,304	0.60 %	83,804	0.00 %	83,807	1,500	1.70	1.65	0.05 3.03 %
BANPUU23	Sep 2023	65,795	5.89 %	62,138	6.17 %	58,528	-1.25 %	59,269	-16.92 %	71,343	15,048	9.01	9.26	-0.25 -2.70 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0	0.81	0.83	-0.02 -2.41 %
JASU23	Sep 2023	57,669	-0.13 %	57,742	-0.03 %	57,761	-0.03 %	57,777	-0.92 %	58,312	74	1.69	1.69	0.00 0.00 %
KTCU23	Sep 2023	55,635	0.17 %	55,539	-0.12 %	55,608	0.00 %	55,608	0.10 %	55,550	160	47.24	47.80	-0.56 -1.17 %
AAVU23	Sep 2023	54,192	0.02 %	54,183	-0.91 %	54,680	3.87 %	52,642	-1.09 %	53,222	2,047	2.69	2.66	0.03 1.13 %
SIRIU23	Sep 2023	45,319	-1.34 %	45,934	8.60 %	42,296	7.72 %	39,263	2.13 %	38,445	16,010	1.81	1.83	-0.02 -1.09 %
BANPUZ23	Dec 2023	44,586	8.88 %	40,948	1.22 %	40,456	-1.22 %	40,956	1.24 %	40,454	3,861	9.12	9.26	-0.14 -1.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
M	49.25	3.75	8.24
JMT	43.25	3.25	8.12
TKN	12.20	0.80	7.02
WHAUP	3.80	0.22	6.15
BA	16.00	0.90	5.96
CBG	74.75	3.00	4.18
HANA	52.25	2.00	3.98
ICHI	14.90	0.50	3.47
MINT	33.00	1.00	3.12
CPALL	61.50	1.75	2.93

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AWC	3.92	-0.44	-10.09
THCOM	13.00	-0.60	-4.41
GFPT	11.40	-0.50	-4.20
STA	13.90	-0.50	-3.47
BANPU	9.35	-0.25	-2.60
TRUE	6.65	-0.15	-2.21
SIRI	1.82	-0.04	-2.15
PTG	10.20	-0.20	-1.92
MAJOR	15.40	-0.30	-1.91
STEC	10.70	-0.20	-1.83

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
08/11/2023	72,723	63,465	9,258	22,451	23,000	-549	96,415	105,124	-8,709	191,589	566,911

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2023	28,692	29,992	-1,300	1,357	1,029	328	20,382	19,410	972	50,431	77,648

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2023	470	256	214	24,561	21,151	3,410	29,978	33,602	-3,624	55,009	125,062