

QA Report : TFXE Information

Thursday, 17 August 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		16-Aug-23	15-Aug-23	Change	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23
S50Q23	Aug 2023	932.80	939.00	-6.20 -0.66 %	42	-6.67 %	45	-2.17 %	46	2.22 %	45	-2.17 %	46
S50U23	Sep 2023	932.20	937.20	-5.00 -0.53 %	492,362	-3.93 %	512,525	10.94 %	461,973	-5.38 %	488,236	-5.32 %	515,695
S50V23	Oct 2023	936.60	938.30	-1.70 -0.18 %	13	30.00 %	10	0.00 %	10	0.00 %	10	0.00 %	10
S50Z23	Dec 2023	934.70	939.10	-4.40 -0.47 %	91,045	4.12 %	87,440	7.31 %	81,481	-1.46 %	82,687	-1.97 %	84,346
S50H24	Mar 2024	931.50	935.50	-4.00 -0.43 %	15,339	0.31 %	15,291	1.22 %	15,107	-7.18 %	16,275	3.69 %	15,696
S50M24	Jun 2024	928.50	932.80	-4.30 -0.46 %	9,306	4.16 %	8,934	7.72 %	8,294	4.46 %	7,940	-5.23 %	8,378

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Aug-23	15-Aug-23	Change	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23
TTBU23	Sep 2023	46,549	1.74	1.72	0.02 1.16 %	58,880	329.78 %	13,700	4.60 %	13,097	-43.03 %	22,990	2.87 %	22,348
SIRIH24	Mar 2024	17,000	1.72	1.78	-0.06 -3.37 %	22,264	-43.30 %	39,264	0.15 %	39,204	0.01 %	39,202	-3.69 %	40,702
TRUEU23	Sep 2023	11,228	6.62	6.60	0.02 0.30 %	27,709	17.87 %	23,509	-14.53 %	27,506	-9.70 %	30,460	35.61 %	22,462
IRPCU23	Sep 2023	8,856	2.33	2.34	-0.01 -0.43 %	24,331	4.43 %	23,299	14.02 %	20,434	2.96 %	19,846	5.47 %	18,816
SIRIU23	Sep 2023	7,281	1.77	1.76	0.01 0.57 %	20,828	-53.41 %	44,707	-1.35 %	45,319	-1.34 %	45,934	8.60 %	42,296
BANPUU23	Sep 2023	6,364	8.84	9.03	-0.19 -2.10 %	67,095	-0.02 %	67,111	2.00 %	65,795	5.89 %	62,138	6.17 %	58,528
SIRIZ23	Dec 2023	5,021	1.82	1.80	0.02 1.11 %	27,220	7.93 %	25,219	0.08 %	25,198	11.04 %	22,693	4.62 %	21,690
SPRCU23	Sep 2023	4,801	9.19	9.35	-0.16 -1.71 %	2,961	1,662.50 %	168	5.00 %	160	-2.44 %	164	-92.49 %	2,184
TTBZ23	Dec 2023	4,035	1.75	1.73	0.02 1.16 %	13,543	23.02 %	11,009	15.84 %	9,504	65.81 %	5,732	12.30 %	5,104
BLANDU23	Sep 2023	4,009	0.80	0.80	0.00 0.00 %	162,548	0.00 %	162,541	0.00 %	162,541	0.62 %	161,541	-1.21 %	163,521

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(+/-)	10-Aug-23	(+/-)	09-Aug-23	(Contract)	16-Aug-23	15-Aug-23	Change
BLANDU23	Sep 2023	162,548	0.00 %	162,541	0.00 %	162,541	0.62 %	161,541	-1.21 %	163,521	4,009	0.80	0.80	0.00 0.00 %
GUNKULU23	Sep 2023	125,298	-2.21 %	128,126	2.81 %	124,626	0.01 %	124,611	0.00 %	124,610	3,195	3.31	3.36	-0.05 -1.49 %
JASZ23	Dec 2023	86,304	-0.06 %	86,357	0.64 %	85,804	1.78 %	84,305	0.00 %	84,304	0	1.68	1.65	0.03 1.82 %
BANPUU23	Sep 2023	67,095	-0.02 %	67,111	2.00 %	65,795	5.89 %	62,138	6.17 %	58,528	6,364	8.84	9.03	-0.19 -2.10 %
BLANDH24	Mar 2024	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0.00 %	60,114	0	0.81	0.81	0.00 0.00 %
TTBU23	Sep 2023	58,880	329.78 %	13,700	4.60 %	13,097	-43.03 %	22,990	2.87 %	22,348	46,549	1.74	1.72	0.02 1.16 %
JASU23	Sep 2023	58,161	-0.15 %	58,248	1.00 %	57,669	-0.13 %	57,742	-0.03 %	57,761	76	1.67	1.66	0.01 0.60 %
KTCU23	Sep 2023	55,659	0.00 %	55,657	0.04 %	55,635	0.17 %	55,539	-0.12 %	55,608	5	45.62	46.87	-1.25 -2.67 %
AAVU23	Sep 2023	53,637	1.81 %	52,685	-2.78 %	54,192	0.02 %	54,183	-0.91 %	54,680	1,023	2.66	2.62	0.04 1.53 %
BANPUZ23	Dec 2023	46,156	1.91 %	45,289	1.58 %	44,586	8.88 %	40,948	1.22 %	40,456	1,786	8.95	9.06	-0.11 -1.21 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	59.75	7.50	14.35
MBK	17.60	1.40	8.64
ERW	5.10	0.28	5.81
CPN	67.75	2.25	3.44
THCOM	13.50	0.40	3.05
STEC	10.80	0.30	2.86
ICHI	14.90	0.40	2.76
CBG	75.75	1.75	2.36
SIRI	1.90	0.04	2.15
BA	16.40	0.30	1.86

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	44.00	-3.25	-6.88
PTTGC	36.50	-2.25	-5.81
BLA	23.50	-1.20	-4.86
IVL	30.00	-1.50	-4.76
GFPT	10.40	-0.50	-4.59
BLAND	0.77	-0.03	-3.75
CENTEL	41.00	-1.50	-3.53
TQM	26.75	-0.75	-2.73
MTC	36.75	-1.00	-2.65
S	1.17	-0.03	-2.50

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
16/08/2023	98,923	118,008	-19,085	36,171	38,991	-2,820	135,636	113,731	21,905	270,730	608,107

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2023	19,195	18,805	390	1,655	1,309	346	13,400	14,136	-736	34,250	67,109

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2023	141	520	-379	32,338	25,383	6,955	20,721	27,297	-6,576	53,200	143,362