

### QA Report : TFXE Information

Monday, 21 August 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		18-Aug-23	17-Aug-23	Change	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23
S50Q23	Aug 2023	935.00	944.10	-9.10 -0.96 %	47	11.90 %	42	0.00 %	42	-6.67 %	45	-2.17 %	46
S50U23	Sep 2023	931.60	938.00	-6.40 -0.68 %	491,548	2.34 %	480,289	-2.45 %	492,362	-3.93 %	512,525	10.94 %	461,973
S50V23	Oct 2023	935.00	938.90	-3.90 -0.42 %	15	15.38 %	13	0.00 %	13	30.00 %	10	0.00 %	10
S50Z23	Dec 2023	934.20	939.80	-5.60 -0.60 %	88,951	-0.26 %	89,184	-2.04 %	91,045	4.12 %	87,440	7.31 %	81,481
S50H24	Mar 2024	930.90	936.60	-5.70 -0.61 %	15,924	3.28 %	15,419	0.52 %	15,339	0.31 %	15,291	1.22 %	15,107
S50M24	Jun 2024	928.40	933.60	-5.20 -0.56 %	9,303	2.51 %	9,075	-2.48 %	9,306	4.16 %	8,934	7.72 %	8,294

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Aug-23	17-Aug-23	Change	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23
BANPUU23	Sep 2023	23,384	8.46	8.76	-0.30 -3.42 %	62,346	-0.54 %	62,686	-6.57 %	67,095	-0.02 %	67,111	2.00 %	65,795
TTBU23	Sep 2023	10,932	1.76	1.75	0.01 0.57 %	64,236	8.62 %	59,141	0.44 %	58,880	##### %	13,700	4.60 %	13,097
WHAZ23	Dec 2023	8,685	5.01	4.90	0.11 2.24 %	9,749	-7.99 %	10,596	4.97 %	10,094	0.19 %	10,075	-5.00 %	10,605
WHAU23	Sep 2023	7,132	5.02	4.88	0.14 2.87 %	8,775	-1.77 %	8,933	-14.45 %	10,442	-4.39 %	10,922	-12.24 %	12,446
SIRIZ23	Dec 2023	7,004	1.80	1.78	0.02 1.12 %	27,737	1.83 %	27,238	0.07 %	27,220	7.93 %	25,219	0.08 %	25,198
SIRIH24	Mar 2024	6,000	1.72	1.72	0.00 0.00 %	16,264	-26.95 %	22,264	0.00 %	22,264	-43.30 %	39,264	0.15 %	39,204
TTBZ23	Dec 2023	5,173	1.76	1.75	0.01 0.57 %	11,177	30.65 %	8,555	-36.83 %	13,543	23.02 %	11,009	15.84 %	9,504
BANPUM24	Jun 2024	5,104	8.60	8.85	-0.25 -2.82 %	13,075	31.13 %	9,971	0.02 %	9,969	19.13 %	8,368	0.00 %	8,368
BANPUZ23	Dec 2023	4,401	8.58	8.86	-0.28 -3.16 %	49,358	6.39 %	46,392	0.51 %	46,156	1.91 %	45,289	1.58 %	44,586
GUNKULU23	Sep 2023	4,017	3.40	3.35	0.05 1.49 %	126,997	-1.17 %	128,501	2.56 %	125,298	-2.21 %	128,126	2.81 %	124,626

#### Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23	(+/-)	11-Aug-23	(Contract)	18-Aug-23	17-Aug-23	Change
BLANDU23	Sep 2023	158,610	0.65 %	157,579	-3.06 %	162,548	0.00 %	162,541	0.00 %	162,541	1,042	0.79	0.79	0.00 0.00 %
GUNKULU23	Sep 2023	126,997	-1.17 %	128,501	2.56 %	125,298	-2.21 %	128,126	2.81 %	124,626	4,017	3.40	3.35	0.05 1.49 %
JASZ23	Dec 2023	86,283	-0.02 %	86,304	0.00 %	86,304	-0.06 %	86,357	0.64 %	85,804	1,224	1.72	1.69	0.03 1.78 %
TTBU23	Sep 2023	64,236	8.62 %	59,141	0.44 %	58,880	##### %	13,700	4.60 %	13,097	10,932	1.76	1.75	0.01 0.57 %
BANPUU23	Sep 2023	62,346	-0.54 %	62,686	-6.57 %	67,095	-0.02 %	67,111	2.00 %	65,795	23,384	8.46	8.76	-0.30 -3.42 %
BLANDH24	Mar 2024	60,165	0.03 %	60,144	0.05 %	60,114	0.00 %	60,114	0.00 %	60,114	21	0.80	0.80	0.00 0.00 %
JASU23	Sep 2023	59,215	1.90 %	58,109	-0.09 %	58,161	-0.15 %	58,248	1.00 %	57,669	2,163	1.75	1.68	0.07 4.17 %
KTCU23	Sep 2023	55,660	0.00 %	55,659	0.00 %	55,659	0.00 %	55,657	0.04 %	55,635	2	45.75	46.70	-0.95 -2.03 %
AAVU23	Sep 2023	52,623	-1.87 %	53,628	-0.02 %	53,637	1.81 %	52,685	-2.78 %	54,192	527	2.71	2.70	0.01 0.37 %
BANPUZ23	Dec 2023	49,358	6.39 %	46,392	0.51 %	46,156	1.91 %	45,289	1.58 %	44,586	4,401	8.58	8.86	-0.28 -3.16 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.75	0.10	6.06
WHA	5.10	0.18	3.66
TPIPL	1.52	0.05	3.40
BCPG	9.85	0.30	3.14
SAWAD	46.00	1.25	2.79
GUNKUL	3.38	0.08	2.42
AAV	2.74	0.06	2.24
KKP	58.00	1.25	2.20
AMATA	23.70	0.50	2.16
WHAUP	3.90	0.08	2.09

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	99.50	-5.00	-4.78
BANPU	8.65	-0.30	-3.35
SAMART	5.50	-0.15	-2.65
MAJOR	15.10	-0.40	-2.58
CBG	76.00	-2.00	-2.56
SUPER	0.48	-0.01	-2.04
PTTGC	36.50	-0.75	-2.01
SCGP	36.75	-0.75	-2.00
OR	20.10	-0.40	-1.95
PTG	10.10	-0.20	-1.94

## 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
18/08/2023	79,941	103,732	-23,791	33,142	25,426	7,716	124,570	108,495	16,075	237,653	605,788

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/08/2023	21,518	20,563	955	1,228	1,504	-276	14,331	15,010	-679	37,077	73,810

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/08/2023	67	80	-13	24,003	16,967	7,036	20,105	27,128	-7,023	44,175	146,407