

QA Report : TFXE Information

Tuesday, 22 August 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		21-Aug-23	18-Aug-23	Change		21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23
S50Q23	Aug 2023	941.90	935.00	6.90	0.74 %	47	0.00 %	47	11.90 %	42	0.00 %	42	-6.67 %	45
S50U23	Sep 2023	936.90	931.60	5.30	0.57 %	487,602	-0.80 %	491,548	2.34 %	480,289	-2.45 %	492,362	-3.93 %	512,525
S50V23	Oct 2023	935.10	935.00	0.10	0.01 %	14	-6.67 %	15	15.38 %	13	0.00 %	13	30.00 %	10
S50Z23	Dec 2023	939.50	934.20	5.30	0.57 %	89,379	0.48 %	88,951	-0.26 %	89,184	-2.04 %	91,045	4.12 %	87,440
S50H24	Mar 2024	935.90	930.90	5.00	0.54 %	15,807	-0.73 %	15,924	3.28 %	15,419	0.52 %	15,339	0.31 %	15,291
S50M24	Jun 2024	933.30	928.40	4.90	0.53 %	9,066	-2.55 %	9,303	2.51 %	9,075	-2.48 %	9,306	4.16 %	8,934

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest								
			21-Aug-23	18-Aug-23	Change		21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23	(+/-)	15-Aug-23
BANPUU23	Sep 2023	13,763	8.61	8.46	0.15	1.77 %	55,575	-10.86 %	62,346	-0.54 %	62,686	-6.57 %	67,095	-0.02 %	67,111
SIRIH24	Mar 2024	9,027	1.77	1.72	0.05	2.91 %	7,291	-55.17 %	16,264	-26.95 %	22,264	0.00 %	22,264	-43.30 %	39,264
BANPUZ23	Dec 2023	8,929	8.70	8.58	0.12	1.40 %	56,807	15.09 %	49,358	6.39 %	46,392	0.51 %	46,156	1.91 %	45,289
BLANDU23	Sep 2023	5,061	0.78	0.79	-0.01	-1.27 %	158,621	0.01 %	158,610	0.65 %	157,579	-3.06 %	162,548	0.00 %	162,541
SIRIZ23	Dec 2023	4,548	1.80	1.80	0.00	0.00 %	27,269	-1.69 %	27,737	1.83 %	27,238	0.07 %	27,220	7.93 %	25,219
SPRCU23	Sep 2023	3,508	9.10	8.80	0.30	3.41 %	1,158	-30.07 %	1,656	-32.85 %	2,466	-16.72 %	2,961	##### %	168
IRPCU23	Sep 2023	3,011	2.35	2.32	0.03	1.29 %	24,147	-0.20 %	24,196	3.45 %	23,390	-3.87 %	24,331	4.43 %	23,299
SIRIU23	Sep 2023	2,965	1.77	1.77	0.00	0.00 %	18,865	0.38 %	18,793	-15.52 %	22,246	6.81 %	20,828	-53.41 %	44,707
GULFU23	Sep 2023	2,711	49.00	47.97	1.03	2.15 %	14,473	-12.67 %	16,572	1.81 %	16,277	-0.12 %	16,296	0.23 %	16,258
TRUEU23	Sep 2023	2,593	6.90	6.75	0.15	2.22 %	27,795	0.21 %	27,737	1.84 %	27,237	-1.70 %	27,709	17.87 %	23,509

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price				
		21-Aug-23	(+/-)	18-Aug-23	(+/-)	17-Aug-23	(+/-)	16-Aug-23	(+/-)		15-Aug-23	21-Aug-23	18-Aug-23	Change	
BLANDU23	Sep 2023	158,621	0.01 %	158,610	0.65 %	157,579	-3.06 %	162,548	0.00 %	162,541	5,061	0.78	0.79	-0.01	-1.27 %
GUNKULU23	Sep 2023	124,237	-2.17 %	126,997	-1.17 %	128,501	2.56 %	125,298	-2.21 %	128,126	1,817	3.45	3.40	0.05	1.47 %
JASZ23	Dec 2023	85,782	-0.58 %	86,283	-0.02 %	86,304	0.00 %	86,304	-0.06 %	86,357	505	1.78	1.72	0.06	3.49 %
BLANDH24	Mar 2024	60,182	0.03 %	60,165	0.03 %	60,144	0.05 %	60,114	0.00 %	60,114	17	0.79	0.80	-0.01	-1.25 %
JASU23	Sep 2023	59,139	-0.13 %	59,215	1.90 %	58,109	-0.09 %	58,161	-0.15 %	58,248	98	1.77	1.75	0.02	1.14 %
TTBU23	Sep 2023	58,727	-8.58 %	64,236	8.62 %	59,141	0.44 %	58,880	##### %	13,700	176	1.76	1.76	0.00	0.00 %
BANPUZ23	Dec 2023	56,807	15.09 %	49,358	6.39 %	46,392	0.51 %	46,156	1.91 %	45,289	8,929	8.70	8.58	0.12	1.40 %
KTCU23	Sep 2023	55,874	0.38 %	55,660	0.00 %	55,659	0.00 %	55,659	0.00 %	55,657	221	46.62	45.75	0.87	1.90 %
BANPUU23	Sep 2023	55,575	-10.86 %	62,346	-0.54 %	62,686	-6.57 %	67,095	-0.02 %	67,111	13,763	8.61	8.46	0.15	1.77 %
AAVU23	Sep 2023	52,125	-0.95 %	52,623	-1.87 %	53,628	-0.02 %	53,637	1.81 %	52,685	12	2.70	2.71	-0.01	-0.37 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	10.80	0.60	5.88
BEC	8.25	0.40	5.10
AEONTS	163.50	6.50	4.14
TTA	6.30	0.25	4.13
STEC	11.60	0.40	3.57
SPRC	9.15	0.30	3.39
MTC	39.25	1.25	3.29
GLOBAL	18.10	0.50	2.84
EA	58.75	1.50	2.62
PSL	8.70	0.20	2.35

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	15.80	-0.50	-3.07
SUPER	0.47	-0.01	-2.08
ERW	5.05	-0.10	-1.94
TU	13.40	-0.20	-1.47
BJC	34.50	-0.50	-1.43
RS	14.40	-0.20	-1.37
BLAND	0.76	-0.01	-1.30
CPN	66.00	-0.75	-1.12
BCH	18.50	-0.20	-1.07
BH	259.00	-2.00	-0.77

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
21/08/2023	89,030	91,556	-2,526	26,055	26,991	-936	105,335	101,873	3,462	220,420	601,915

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/08/2023	12,671	14,854	-2,183	995	500	495	11,539	9,851	1,688	25,205	65,160

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/08/2023	71	0	71	16,371	22,454	-6,083	21,878	15,866	6,012	38,320	146,703