

QA Report : TFXE Information

Tuesday, 29 August 2023

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|-------------|---------------|---------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 28-Aug-23 | 25-Aug-23 | Change | 28-Aug-23 | (+/-) | 25-Aug-23 | (+/-) | 24-Aug-23 | (+/-) | 23-Aug-23 | (+/-) | 22-Aug-23 |
| S50Q23 | Aug 2023 | 960.00 | 958.00 | 2.00 0.21 % | 39 | -9.30 % | 43 | -8.51 % | 47 | -2.08 % | 48 | 0.00 % | 48 |
| S50U23 | Sep 2023 | 956.10 | 954.70 | 1.40 0.15 % | 478,523 | 2.66 % | 466,119 | -12.43 % | 532,282 | 9.29 % | 487,056 | -7.13 % | 524,433 |
| S50V23 | Oct 2023 | 959.30 | 957.30 | 2.00 0.21 % | 48 | 0.00 % | 48 | 0.00 % | 48 | 26.32 % | 38 | 35.71 % | 28 |
| S50Z23 | Dec 2023 | 957.90 | 956.40 | 1.50 0.16 % | 86,145 | 1.77 % | 84,650 | -8.71 % | 92,729 | 5.25 % | 88,100 | -8.29 % | 96,063 |
| S50H24 | Mar 2024 | 954.30 | 953.10 | 1.20 0.13 % | 15,432 | -0.01 % | 15,434 | 0.79 % | 15,313 | 0.19 % | 15,284 | 1.38 % | 15,076 |
| S50M24 | Jun 2024 | 952.10 | 950.80 | 1.30 0.14 % | 9,633 | 11.51 % | 8,639 | -15.30 % | 10,199 | -5.16 % | 10,754 | 18.63 % | 9,065 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
| | | | 28-Aug-23 | 25-Aug-23 | Change | 28-Aug-23 | (+/-) | 25-Aug-23 | (+/-) | 24-Aug-23 | (+/-) | 23-Aug-23 | (+/-) | 22-Aug-23 |
| AAVU23 | Sep 2023 | 19,773 | 2.80 | 2.74 | 0.06 2.19 % | 56,639 | 7.61 % | 52,634 | 0.96 % | 52,133 | 0.00 % | 52,133 | 0.00 % | 52,133 |
| IRPCU23 | Sep 2023 | 9,380 | 2.40 | 2.36 | 0.04 1.69 % | 23,850 | 10.07 % | 21,668 | 2.45 % | 21,150 | -9.35 % | 23,332 | 4.78 % | 22,267 |
| ESSO23 | Sep 2023 | 7,334 | 9.75 | 9.64 | 0.11 1.14 % | 12,621 | -26.29 % | 17,123 | 3.14 % | 16,602 | 32.02 % | 12,575 | 6.98 % | 11,754 |
| AAVZ23 | Dec 2023 | 5,214 | 2.85 | 2.76 | 0.09 3.26 % | 19,829 | 12.41 % | 17,640 | 0.00 % | 17,640 | -0.11 % | 17,660 | 9.28 % | 16,160 |
| BEMZ23 | Dec 2023 | 5,051 | 8.77 | 9.07 | -0.30 -3.31 % | 9,289 | 12.70 % | 8,242 | 0.12 % | 8,232 | 6.45 % | 7,733 | -6.00 % | 8,227 |
| CHGH24 | Mar 2024 | 5,025 | 3.02 | 2.97 | 0.05 1.68 % | 5,530 | 943.40 % | 530 | 0.00 % | 530 | 1.92 % | 520 | 0.00 % | 520 |
| ESSOZ23 | Dec 2023 | 5,003 | 9.90 | 9.66 | 0.24 2.48 % | 35,007 | -4.11 % | 36,506 | 25.86 % | 29,005 | 7.41 % | 27,004 | ##### % | 5,503 |
| BANPUU23 | Sep 2023 | 5,001 | 8.69 | 8.57 | 0.12 1.40 % | 46,803 | -3.82 % | 48,663 | -4.51 % | 50,964 | -6.50 % | 54,507 | -1.94 % | 55,587 |
| BTSM24 | Jun 2024 | 5,000 | 7.25 | 7.25 | 0.00 0.00 % | 5,000 | -3.82 % | 0 | -4.51 % | 0 | -6.50 % | 0 | ##### % | 500 |
| TTBU23 | Sep 2023 | 4,279 | 1.74 | 1.72 | 0.02 1.16 % | 25,441 | 18.19 % | 21,525 | 28.55 % | 16,744 | -10.34 % | 18,675 | -81.99 % | 103,673 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | | | Volume | | Settle Price | | | | |
|-------------------------|------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|----------|--------------|------------|-----------|-----------|---------------|
| | | 28-Aug-23 | (+/-) | 25-Aug-23 | (+/-) | 24-Aug-23 | (+/-) | 23-Aug-23 | (+/-) | 22-Aug-23 | (Contract) | 28-Aug-23 | 25-Aug-23 | Change |
| BLANDU23 | Sep 2023 | 142,864 | -0.19 % | 143,143 | 0.00 % | 143,142 | 0.00 % | 143,142 | -6.83 % | 153,631 | 955 | 0.80 | 0.78 | 0.02 2.56 % |
| GUNKULU23 | Sep 2023 | 122,317 | -1.22 % | 123,822 | -3.53 % | 128,358 | -2.92 % | 132,220 | 3.52 % | 127,718 | 1,549 | 3.70 | 3.73 | -0.03 -0.80 % |
| JASZ23 | Dec 2023 | 83,684 | -2.46 % | 85,798 | -0.57 % | 86,292 | 1.77 % | 84,788 | -1.16 % | 85,780 | 2 | 2.04 | 1.97 | 0.07 3.55 % |
| BANPUZ23 | Dec 2023 | 68,425 | 1.69 % | 67,289 | 0.36 % | 67,047 | 23.57 % | 54,257 | -8.23 % | 59,120 | 3,046 | 8.75 | 8.67 | 0.08 0.92 % |
| AAVU23 | Sep 2023 | 56,639 | 7.61 % | 52,634 | 0.96 % | 52,133 | 0.00 % | 52,133 | 0.00 % | 52,133 | 19,773 | 2.80 | 2.74 | 0.06 2.19 % |
| KTCU23 | Sep 2023 | 55,579 | 0.00 % | 55,579 | 0.11 % | 55,520 | -0.32 % | 55,697 | -0.18 % | 55,796 | 71 | 48.40 | 48.60 | -0.20 -0.41 % |
| JASU23 | Sep 2023 | 52,553 | -3.77 % | 54,613 | -1.90 % | 55,668 | -5.83 % | 59,116 | -0.78 % | 59,582 | 780 | 2.08 | 2.00 | 0.08 4.00 % |
| BANPUU23 | Sep 2023 | 46,803 | -3.82 % | 48,663 | -4.51 % | 50,964 | -6.50 % | 54,507 | -1.94 % | 55,587 | 5,001 | 8.69 | 8.57 | 0.12 1.40 % |
| BLANDH24 | Mar 2024 | 45,182 | 0.00 % | 45,182 | 0.00 % | 45,182 | 0.00 % | 45,182 | -24.92 % | 60,182 | 0 | 0.81 | 0.79 | 0.02 2.53 % |
| BCPGU23 | Sep 2023 | 44,394 | -0.23 % | 44,496 | 0.13 % | 44,437 | 0.04 % | 44,420 | 0.06 % | 44,392 | 2,007 | 10.18 | 10.29 | -0.11 -1.07 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| BEAUTY | 0.65 | 0.06 | 10.17 |
| SPRC | 9.35 | 0.40 | 4.47 |
| BCP | 39.00 | 1.50 | 4.00 |
| AAV | 2.86 | 0.10 | 3.62 |
| CENTEL | 46.25 | 1.50 | 3.35 |
| JAS | 2.10 | 0.06 | 2.94 |
| ERW | 5.30 | 0.15 | 2.91 |
| PTG | 10.90 | 0.30 | 2.83 |
| GFPT | 11.20 | 0.30 | 2.75 |
| CHG | 3.08 | 0.08 | 2.67 |

Top Losser (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| BEM | 8.70 | -0.35 | -3.87 |
| SIRI | 1.98 | -0.06 | -2.94 |
| TOA | 27.25 | -0.75 | -2.68 |
| PLANB | 9.10 | -0.25 | -2.67 |
| MTC | 39.50 | -1.00 | -2.47 |
| STA | 14.30 | -0.30 | -2.05 |
| MAJOR | 14.40 | -0.30 | -2.04 |
| KCE | 49.00 | -1.00 | -2.00 |
| THANI | 3.26 | -0.06 | -1.81 |
| HANA | 61.75 | -1.00 | -1.59 |

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 |
| 28/08/2023 | 75,346 | 80,046 | -4,700 | 28,540 | 26,736 | 1,804 | 90,492 | 87,596 | 2,896 | 194,378 | 589,820 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 28/08/2023 | 27,636 | 28,105 | -469 | 874 | 1,970 | -1,096 | 20,146 | 18,581 | 1,565 | 48,656 | 73,703 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 28/08/2023 | 590 | 643 | -53 | 31,184 | 28,474 | 2,710 | 36,151 | 38,808 | -2,657 | 67,925 | 183,759 |