

QA Report : TFXE Information

Friday, 06 October 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Oct-23	04-Oct-23	Change	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23
S50V23	Oct 2023	889.60	888.90	0.70 0.08 %	5,989	0.20 %	5,977	-0.30 %	5,995	0.20 %	5,983	-1.71 %	6,087
S50X23	Nov 2023	886.60	888.20	-1.60 -0.18 %	49	-7.55 %	53	20.45 %	44	2.33 %	43	0.00 %	43
S50Z23	Dec 2023	887.50	886.80	0.70 0.08 %	575,291	-3.98 %	599,126	-6.11 %	638,109	4.74 %	609,239	0.74 %	604,747
S50H24	Mar 2024	886.40	885.50	0.90 0.10 %	59,413	-10.16 %	66,135	-3.36 %	68,437	9.50 %	62,501	-1.21 %	63,266
S50M24	Jun 2024	885.60	884.80	0.80 0.09 %	25,019	-7.46 %	27,036	1.13 %	26,735	6.08 %	25,203	1.53 %	24,824
S50U24	Sep 2024	880.80	880.40	0.40 0.05 %	7,735	-10.72 %	8,664	23.44 %	7,019	74.04 %	4,033	32.88 %	3,035

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Oct-23	04-Oct-23	Change	05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23
BANPUZ23	Dec 2023	15,128	7.74	7.74	0.00 0.00 %	88,344	0.71 %	87,724	-10.85 %	98,402	1.77 %	96,692	4.86 %	92,212
SIRIZ23	Dec 2023	8,045	1.67	1.70	-0.03 -1.76 %	26,006	40.66 %	18,488	-15.67 %	21,923	7.47 %	20,400	0.30 %	20,339
LHZ23	Dec 2023	6,031	7.57	7.71	-0.14 -1.82 %	21,727	38.26 %	15,715	-6.41 %	16,791	0.00 %	16,791	0.06 %	16,781
SIRIM24	Jun 2024	5,000	1.62	1.65	-0.03 -1.82 %	6,617	309.21 %	1,617	0.00 %	1,617	0.00 %	1,617	##### %	617
SIRIU24	Sep 2024	4,000	1.60	1.63	-0.03 -1.84 %	4,035	##### %	35	40.00 %	25	0.00 %	25	##### %	0
AAVZ23	Dec 2023	3,091	2.52	2.54	-0.02 -0.79 %	47,822	0.08 %	47,785	2.99 %	46,399	0.03 %	46,386	1.54 %	45,681
BANPUH24	Mar 2024	2,118	7.84	7.82	0.02 0.26 %	31,736	5.68 %	30,030	-14.42 %	35,091	-6.89 %	37,687	0.00 %	37,688
SUPERM24	Jun 2024	2,000	0.48	0.48	0.00 0.00 %	27,020	7.99 %	25,020	0.00 %	25,020	8.69 %	23,020	9.51 %	21,020
AWCZ23	Dec 2023	1,932	3.73	3.73	0.00 0.00 %	22,624	4.01 %	21,752	0.43 %	21,659	-2.20 %	22,146	2.45 %	21,617
ICHIZ23	Dec 2023	1,830	17.07	16.67	0.40 2.40 %	8,236	10.89 %	7,427	-2.03 %	7,581	-10.34 %	8,455	0.99 %	8,372

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		05-Oct-23	(+/-)	04-Oct-23	(+/-)	03-Oct-23	(+/-)	02-Oct-23	(+/-)	29-Sep-23	(Contract)	05-Oct-23	04-Oct-23	Change
JASZ23	Dec 2023	153,341	0.00 %	153,334	0.00 %	153,340	1.00 %	151,821	0.00 %	151,821	8	2.06	2.06	0.00 0.00 %
GUNKULZ23	Dec 2023	140,473	-1.03 %	141,934	-2.73 %	145,924	1.53 %	143,720	0.06 %	143,639	543	3.02	3.07	-0.05 -1.63 %
BLANDM24	Jun 2024	107,001	0.00 %	107,001	0.00 %	107,000	0.00 %	107,000	0.00 %	107,000	0	0.77	0.78	-0.01 -1.28 %
BANPUZ23	Dec 2023	88,344	0.71 %	87,724	-10.85 %	98,402	1.77 %	96,692	4.86 %	92,212	15,128	7.74	7.74	0.00 0.00 %
KTCZ23	Dec 2023	69,603	-0.04 %	69,628	1.55 %	68,564	-0.01 %	68,568	-3.30 %	70,909	113	45.35	44.20	1.15 2.60 %
AAVZ23	Dec 2023	47,822	0.08 %	47,785	2.99 %	46,399	0.03 %	46,386	1.54 %	45,681	3,091	2.52	2.54	-0.02 -0.79 %
BLANDH24	Mar 2024	47,292	0.00 %	47,292	0.00 %	47,292	0.00 %	47,292	0.21 %	47,192	0	0.77	0.77	0.00 0.00 %
RSM24	Jun 2024	44,735	0.00 %	44,737	2.01 %	43,856	0.00 %	43,856	0.00 %	43,855	3	14.40	14.25	0.15 1.05 %
BCPGH24	Mar 2024	37,008	0.00 %	37,008	0.00 %	37,008	0.00 %	37,008	0.00 %	37,008	0	9.35	9.24	0.11 1.19 %
BANPUM24	Jun 2024	34,399	1.47 %	33,899	0.64 %	33,685	0.61 %	33,482	-0.87 %	33,777	906	7.65	7.71	-0.06 -0.78 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	37.00	1.50	4.23
KTC	45.75	1.75	3.98
ICHI	17.20	0.60	3.61
SAWAD	44.25	1.50	3.51
JMT	49.00	1.50	3.16
RS	14.50	0.40	2.84
SCC	305.00	7.00	2.35
TISCO	100.00	2.25	2.30
MINT	31.25	0.50	1.63
PTTGC	33.25	0.50	1.53

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AP	11.10	-0.60	-5.13
SPRC	8.25	-0.35	-4.07
BEC	6.20	-0.25	-3.88
BLA	28.00	-1.00	-3.45
PRM	6.25	-0.20	-3.10
SIRI	1.64	-0.05	-2.96
PLANB	8.25	-0.25	-2.94
CBG	76.50	-2.25	-2.86
M	43.00	-1.25	-2.82
SPALI	19.60	-0.50	-2.49

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
10/05/2023	131,305	135,865	-4,560	29,981	30,089	-108	113,619	108,951	4,668	274,905	673,496

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/05/2023	18,358	20,703	-2,345	1,897	1,056	841	13,945	12,441	1,504	34,200	67,804

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/05/2023	288	35	253	27,212	26,190	1,022	28,695	29,970	-1,275	56,195	162,369