

QA Report : TFXE Information

Wednesday, 11 October 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		10-Oct-23	09-Oct-23	Change	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23
S50V23	Oct 2023	880.00	879.40	0.60 0.07 %	5,976	0.20 %	5,964	-0.25 %	5,979	-0.17 %	5,989	0.20 %	5,977
S50X23	Nov 2023	880.90	875.60	5.30 0.61 %	64	3.23 %	62	-13.89 %	72	46.94 %	49	-7.55 %	53
S50Z23	Dec 2023	879.00	875.60	3.40 0.39 %	575,015	-4.81 %	604,102	1.77 %	593,617	3.19 %	575,291	-3.98 %	599,126
S50H24	Mar 2024	877.20	874.00	3.20 0.37 %	64,981	4.82 %	61,991	-2.23 %	63,406	6.72 %	59,413	-10.16 %	66,135
S50M24	Jun 2024	876.20	873.00	3.20 0.37 %	25,804	-0.65 %	25,974	-1.42 %	26,349	5.32 %	25,019	-7.46 %	27,036
S50U24	Sep 2024	871.40	868.20	3.20 0.37 %	9,050	1.45 %	8,921	9.47 %	8,149	5.35 %	7,735	-10.72 %	8,664

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Oct-23	09-Oct-23	Change	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23
BANPUZ23	Dec 2023	18,286	7.95	7.98	-0.03 -0.38 %	96,088	3.75 %	92,612	0.94 %	91,751	3.86 %	88,344	0.71 %	87,724
ICHIZ23	Dec 2023	5,197	16.10	17.05	-0.95 -5.57 %	9,424	7.73 %	8,748	-0.44 %	8,787	6.69 %	8,236	10.89 %	7,427
CPFZ23	Dec 2023	3,725	18.68	19.82	-1.14 -5.75 %	19,192	13.45 %	16,916	1.53 %	16,661	2.63 %	16,234	0.45 %	16,161
TTBZ23	Dec 2023	2,635	1.66	1.66	0.00 0.00 %	14,244	7.40 %	13,263	-15.41 %	15,679	3.30 %	15,178	-3.45 %	15,721
BEAUTYZ23	Dec 2023	2,504	0.53	0.53	0.00 0.00 %	4,463	-5.14 %	4,705	0.06 %	4,702	1.05 %	4,653	-30.11 %	6,658
CPFM24	Jun 2024	2,011	19.15	20.16	-1.01 -5.01 %	5,162	24.27 %	4,154	0.31 %	4,141	0.00 %	4,141	0.12 %	4,136
PTTH24	Mar 2024	2,007	32.19	32.19	0.00 0.00 %	3,967	101.99 %	1,964	0.77 %	1,949	1.30 %	1,924	5.66 %	1,821
SUPERM24	Jun 2024	2,000	0.49	0.48	0.01 2.08 %	29,020	-6.45 %	31,020	0.00 %	31,020	14.80 %	27,020	7.99 %	25,020
BCPGH24	Mar 2024	1,550	8.86	9.03	-0.17 -1.88 %	28,851	-13.10 %	33,201	-10.29 %	37,008	0.00 %	37,008	0.00 %	37,008
CPALLZ23	Dec 2023	1,499	60.00	60.70	-0.70 -1.15 %	7,742	-5.16 %	8,163	6.64 %	7,655	-4.11 %	7,983	-4.54 %	8,363

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(+/-)	05-Oct-23	(+/-)	04-Oct-23	(Contract)	10-Oct-23	09-Oct-23	Change
JASZ23	Dec 2023	153,370	-0.01 %	153,379	0.00 %	153,376	0.02 %	153,341	0.00 %	153,334	2	2.07	2.08	-0.01 -0.48 %
GUNKULZ23	Dec 2023	140,036	0.00 %	140,041	-0.35 %	140,539	0.05 %	140,473	-1.03 %	141,934	124	3.01	3.03	-0.02 -0.66 %
BLANDM24	Jun 2024	107,004	0.00 %	107,002	0.00 %	107,001	0.00 %	107,001	0.00 %	107,001	2	0.75	0.78	-0.03 -3.85 %
BANPUZ23	Dec 2023	96,088	3.75 %	92,612	0.94 %	91,751	3.86 %	88,344	0.71 %	87,724	18,286	7.95	7.98	-0.03 -0.38 %
KTCZ23	Dec 2023	69,574	-0.01 %	69,582	0.00 %	69,584	-0.03 %	69,603	-0.04 %	69,628	5	45.25	44.50	0.75 1.69 %
BLANDH24	Mar 2024	47,312	0.00 %	47,312	0.04 %	47,292	0.00 %	47,292	0.00 %	47,292	0	0.74	0.76	-0.02 -2.63 %
RSM24	Jun 2024	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,735	0.00 %	44,737	1	14.31	14.31	0.00 0.00 %
AAVZ23	Dec 2023	43,962	-3.27 %	45,447	-4.04 %	47,362	-0.96 %	47,822	0.08 %	47,785	99	2.43	2.31	0.12 5.19 %
BANPUM24	Jun 2024	35,797	0.00 %	35,796	4.36 %	34,300	-0.29 %	34,399	1.47 %	33,899	102	7.89	7.82	0.07 0.90 %
BANPUH24	Mar 2024	33,856	-0.91 %	34,167	5.96 %	32,244	1.60 %	31,736	5.68 %	30,030	494	8.00	8.06	-0.06 -0.74 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	83.25	4.25	5.38
HANA	60.50	3.00	5.22
IVL	25.50	1.10	4.51
SUPER	0.47	0.02	4.44
KCE	55.25	2.25	4.25
S	1.02	0.04	4.08
BCP	40.00	1.50	3.90
BEAUTY	0.54	0.02	3.85
TOP	49.50	1.75	3.66
MTC	35.50	1.25	3.65

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	16.00	-1.40	-8.05
CPF	18.60	-1.10	-5.58
SCGP	34.50	-1.75	-4.83
TQM	32.00	-1.50	-4.48
CBG	72.25	-3.25	-4.30
TKN	11.90	-0.50	-4.03
TU	13.60	-0.40	-2.86
JMT	41.00	-1.00	-2.38
LH	7.80	-0.10	-1.27
CPALL	59.25	-0.75	-1.25

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
10/10/2023	82,251	90,507	-8,256	25,794	22,303	3,491	100,629	95,864	4,765	208,674	680,890

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/10/2023	19,001	16,027	2,974	1,861	2,240	-379	12,201	14,796	-2,595	33,063	64,473

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/10/2023	85	25	60	15,426	11,953	3,473	18,359	21,892	-3,533	33,870	156,717