

QA Report : TFXE Information

Friday, 27 October 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		26-Oct-23	25-Oct-23	Change	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	
S50V23	Oct 2023	853.20	870.00	-16.80 -1.93 %	5,938	0.17 %	5,928	-0.77 %	5,974	-0.20 %	5,986	-0.05 %	5,989	
S50X23	Nov 2023	849.00	868.80	-19.80 -2.28 %	196	15.29 %	170	36.00 %	125	48.81 %	84	20.00 %	70	
S50Z23	Dec 2023	846.90	866.70	-19.80 -2.28 %	614,827	-1.11 %	621,739	0.68 %	617,524	-3.96 %	642,982	2.35 %	628,190	
S50H24	Mar 2024	844.50	864.30	-19.80 -2.29 %	70,352	3.04 %	68,276	-1.90 %	69,596	-3.55 %	72,155	5.21 %	68,584	
S50M24	Jun 2024	843.20	862.90	-19.70 -2.28 %	29,170	4.26 %	27,978	-0.94 %	28,243	-1.48 %	28,666	4.88 %	27,333	
S50U24	Sep 2024	838.80	858.40	-19.60 -2.28 %	13,616	22.14 %	11,148	-6.47 %	11,919	-3.56 %	12,359	5.96 %	11,664	

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest									
			26-Oct-23	25-Oct-23	Change	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	
BANPUZ23	Dec 2023	12,370	7.28	7.85	-0.57 -7.26 %	68,899	-3.40 %	71,326	-1.79 %	72,629	1.02 %	71,898	-0.88 %	72,536	
SCBZ23	Dec 2023	5,787	98.48	99.25	-0.77 -0.78 %	7,743	62.50 %	4,765	-32.89 %	7,100	-18.00 %	8,659	11.18 %	7,788	
ESSOZ23	Dec 2023	5,557	9.06	9.71	-0.65 -6.69 %	10,602	0.09 %	10,592	-8.95 %	11,633	-18.28 %	14,235	-26.04 %	19,247	
SIRIU24	Sep 2024	5,505	1.47	1.51	-0.04 -2.65 %	47,099	13.24 %	41,594	0.02 %	41,584	18.53 %	35,083	##### %	12,083	
IRPCZ23	Dec 2023	4,158	1.92	1.95	-0.03 -1.54 %	24,396	20.08 %	20,317	-14.43 %	23,742	-2.31 %	24,303	-1.03 %	24,556	
TRUEZ23	Dec 2023	4,045	6.35	6.60	-0.25 -3.79 %	16,223	-13.38 %	18,730	-0.06 %	18,741	-19.40 %	23,253	15.10 %	20,203	
PTGZ23	Dec 2023	3,970	8.07	8.63	-0.56 -6.49 %	20,784	0.29 %	20,723	0.15 %	20,692	-4.98 %	21,776	-0.91 %	21,976	
BANPUM24	Jun 2024	3,033	7.30	7.50	-0.20 -2.67 %	36,233	1.49 %	35,701	0.00 %	35,701	0.00 %	35,700	0.00 %	35,699	
IRPCH24	Mar 2024	3,022	1.93	1.95	-0.02 -1.03 %	10,957	-21.49 %	13,957	3.78 %	13,449	0.00 %	13,449	-12.86 %	15,434	
BANPUH24	Mar 2024	2,681	7.35	7.91	-0.56 -7.08 %	28,413	-4.46 %	29,739	-0.01 %	29,743	-0.66 %	29,941	-11.75 %	33,927	

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23	(+/-)	19-Oct-23	(Contract)	26-Oct-23	25-Oct-23	Change
JASZ23	Dec 2023	155,353	0.31 %	154,871	-0.33 %	155,378	-9.60 %	171,876	10.98 %	154,876	557	2.10	2.06	0.04 1.94 %
GUNKULZ23	Dec 2023	135,285	-0.66 %	136,188	0.69 %	135,253	-1.77 %	137,695	-1.81 %	140,235	694	2.50	2.61	-0.11 -4.21 %
BLANDM24	Jun 2024	107,015	0.00 %	107,015	0.00 %	107,015	0.00 %	107,013	0.00 %	107,011	0	0.71	0.73	-0.02 -2.74 %
BANPUZ23	Dec 2023	68,899	-3.40 %	71,326	-1.79 %	72,629	1.02 %	71,898	-0.88 %	72,536	12,370	7.28	7.85	-0.57 -7.26 %
KTCZ23	Dec 2023	68,747	0.38 %	68,484	-0.02 %	68,497	0.01 %	68,488	-0.03 %	68,506	510	43.00	45.25	-2.25 -4.97 %
BLANDH24	Mar 2024	47,552	0.11 %	47,502	0.11 %	47,452	0.11 %	47,402	0.13 %	47,342	50	0.70	0.71	-0.01 -1.41 %
SIRIU24	Sep 2024	47,099	13.24 %	41,594	0.02 %	41,584	18.53 %	35,083	##### %	12,083	5,505	1.47	1.51	-0.04 -2.65 %
AAVZ23	Dec 2023	39,121	-1.27 %	39,624	-1.10 %	40,065	1.15 %	39,608	-1.32 %	40,138	1,560	1.96	2.03	-0.07 -3.45 %
BANPUM24	Jun 2024	36,233	1.49 %	35,701	0.00 %	35,701	0.00 %	35,700	0.00 %	35,699	3,033	7.30	7.50	-0.20 -2.67 %
RSU24	Sep 2024	33,300	0.00 %	33,300	0.01 %	33,298	0.00 %	33,297	0.00 %	33,298	112	13.77	13.97	-0.20 -1.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
QH	2.26	0.02	0.89
BCP	40.00	0.25	0.63
TASCO	18.20	0.10	0.55

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	72.25	-8.50	-10.53
TQM	29.00	-3.00	-9.38
BEC	5.55	-0.50	-8.26
KCE	49.00	-4.00	-7.55
JMT	30.25	-2.25	-6.92
HANA	51.75	-3.75	-6.76
BANPU	7.30	-0.50	-6.41
ICHI	14.80	-0.90	-5.73
THCOM	12.30	-0.70	-5.38
SPRC	7.50	-0.40	-5.06

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
26/10/2023	107,980	110,619	-2,639	54,870	48,992	5,878	156,958	160,197	-3,239	319,808	734,099

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2023	34,681	32,869	1,812	2,591	2,274	317	19,396	21,525	-2,129	56,668	78,251

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2023	303	437	-134	21,881	21,021	860	21,259	21,985	-726	43,443	169,614