

QA Report : TFXE Information

Monday, 30 October 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Oct-23	26-Oct-23	Change	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23
S50V23	Oct 2023	862.00	853.20	8.80 1.03 %	5,876	-1.04 %	5,938	0.17 %	5,928	-0.77 %	5,974	-0.20 %	5,986
S50X23	Nov 2023	861.80	849.00	12.80 1.51 %	184	-6.12 %	196	15.29 %	170	36.00 %	125	48.81 %	84
S50Z23	Dec 2023	859.10	846.90	12.20 1.44 %	614,849	0.00 %	614,827	-1.11 %	621,739	0.68 %	617,524	-3.96 %	642,982
S50H24	Mar 2024	856.50	844.50	12.00 1.42 %	71,193	1.20 %	70,352	3.04 %	68,276	-1.90 %	69,596	-3.55 %	72,155
S50M24	Jun 2024	855.10	843.20	11.90 1.41 %	28,022	-3.94 %	29,170	4.26 %	27,978	-0.94 %	28,243	-1.48 %	28,666
S50U24	Sep 2024	850.70	838.80	11.90 1.42 %	12,324	-9.49 %	13,616	22.14 %	11,148	-6.47 %	11,919	-3.56 %	12,359

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Oct-23	26-Oct-23	Change	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23
BANPUZ23	Dec 2023	10,590	7.47	7.28	0.19 2.61 %	72,655	5.45 %	68,899	-3.40 %	71,326	-1.79 %	72,629	1.02 %	71,898
TUH24	Mar 2024	8,303	13.36	13.37	-0.01 -0.07 %	15,990	-33.62 %	24,087	0.00 %	24,087	0.00 %	24,086	-0.38 %	24,179
WHAZ23	Dec 2023	6,626	5.10	5.09	0.01 0.20 %	19,260	22.63 %	15,706	-0.12 %	15,725	34.32 %	11,707	14.57 %	10,218
PTGZ23	Dec 2023	5,228	8.25	8.07	0.18 2.23 %	14,753	-29.02 %	20,784	0.29 %	20,723	0.15 %	20,692	-4.98 %	21,776
BAZ23	Dec 2023	4,614	13.99	13.50	0.49 3.63 %	10,337	-0.88 %	10,429	-2.94 %	10,745	-6.03 %	11,435	0.10 %	11,424
SCBZ23	Dec 2023	4,103	100.74	98.48	2.26 2.29 %	7,172	-7.37 %	7,743	62.50 %	4,765	-32.89 %	7,100	-18.00 %	8,659
PTTGCZ23	Dec 2023	3,242	35.38	34.51	0.87 2.52 %	7,773	-29.06 %	10,957	-0.71 %	11,035	-16.10 %	13,153	-2.64 %	13,510
AWCH24	Mar 2024	3,001	3.52	3.50	0.02 0.57 %	5,846	-7.88 %	6,346	-13.60 %	7,345	0.01 %	7,344	0.01 %	7,343
JASZ23	Dec 2023	2,592	2.09	2.10	-0.01 -0.48 %	156,940	1.02 %	155,353	0.31 %	154,871	-0.33 %	155,378	-9.60 %	171,876
TTBZ23	Dec 2023	2,223	1.67	1.64	0.03 1.83 %	13,634	3.46 %	13,178	-1.93 %	13,438	-9.05 %	14,775	3.81 %	14,233

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23	(+/-)	20-Oct-23	(Contract)	27-Oct-23	26-Oct-23	Change
JASZ23	Dec 2023	156,940	1.02 %	155,353	0.31 %	154,871	-0.33 %	155,378	-9.60 %	171,876	2,592	2.09	2.10	-0.01 -0.48 %
GUNKULZ23	Dec 2023	135,963	0.50 %	135,285	-0.66 %	136,188	0.69 %	135,253	-1.77 %	137,695	788	2.48	2.50	-0.02 -0.80 %
BLANDM24	Jun 2024	107,020	0.00 %	107,015	0.00 %	107,015	0.00 %	107,015	0.00 %	107,013	5	0.71	0.71	0.00 0.00 %
BANPUZ23	Dec 2023	72,655	5.45 %	68,899	-3.40 %	71,326	-1.79 %	72,629	1.02 %	71,898	10,590	7.47	7.28	0.19 2.61 %
KTCZ23	Dec 2023	68,480	-0.39 %	68,747	0.38 %	68,484	-0.02 %	68,497	0.01 %	68,488	89	44.00	43.00	1.00 2.33 %
BLANDH24	Mar 2024	47,777	0.47 %	47,552	0.11 %	47,502	0.11 %	47,452	0.11 %	47,402	225	0.70	0.70	0.00 0.00 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	13.24 %	41,594	0.02 %	41,584	18.53 %	35,083	0	1.49	1.47	0.02 1.36 %
AAVZ23	Dec 2023	38,110	-2.58 %	39,121	-1.27 %	39,624	-1.10 %	40,065	1.15 %	39,608	34	2.00	1.96	0.04 2.04 %
BANPUM24	Jun 2024	35,534	-1.93 %	36,233	1.49 %	35,701	0.00 %	35,701	0.00 %	35,700	201	7.26	7.30	-0.04 -0.55 %
RSU24	Sep 2024	33,189	-0.33 %	33,300	0.00 %	33,300	0.01 %	33,298	0.00 %	33,297	1	13.76	13.77	-0.01 -0.07 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	31.00	2.00	6.90
KCE	51.75	2.75	5.61
DELTA	76.25	4.00	5.54
SUPER	0.43	0.02	4.88
PTTGC	35.50	1.50	4.41
MAJOR	14.60	0.60	4.29
CBG	67.25	2.75	4.26
ERW	5.15	0.17	3.41
HANA	53.50	1.75	3.38
IVL	25.00	0.80	3.31
JMT	31.25	1.00	3.31

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	41.75	-1.50	-3.47
PSL	8.60	-0.30	-3.37
BDMS	26.25	-0.50	-1.87
VGI	1.99	-0.03	-1.49
JAS	2.02	-0.02	-0.98
GUNKUL	2.46	-0.02	-0.81
BH	256.00	-2.00	-0.78
BTS	7.40	-0.05	-0.67
BCP	39.75	-0.25	-0.62
CPALL	55.00	-0.25	-0.45

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
27/10/2023	134,585	113,021	21,564	41,143	46,462	-5,319	159,855	176,100	-16,245	335,583	732,448

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/10/2023	26,371	27,742	-1,371	1,144	1,498	-354	17,388	15,663	1,725	44,903	71,196

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/10/2023	36	37	-1	6,786	9,287	-2,501	14,613	12,111	2,502	21,435	157,173