

QA Report : TFXE Information

Tuesday, 31 October 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		30-Oct-23	27-Oct-23	Change	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23
S50X23	Nov 2023	868.50	861.80	6.70 0.78 %	189	2.72 %	184	-6.12 %	196	15.29 %	170	36.00 %	125
S50Z23	Dec 2023	868.30	859.10	9.20 1.07 %	620,138	0.86 %	614,849	0.00 %	614,827	-1.11 %	621,739	0.68 %	617,524
S50F24	Jan 2024	865.10	860.80	4.30 0.50 %	6	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H24	Mar 2024	865.70	856.50	9.20 1.07 %	73,119	2.71 %	71,193	1.20 %	70,352	3.04 %	68,276	-1.90 %	69,596
S50M24	Jun 2024	864.10	855.10	9.00 1.05 %	28,845	2.94 %	28,022	-3.94 %	29,170	4.26 %	27,978	-0.94 %	28,243
S50U24	Sep 2024	859.50	850.70	8.80 1.03 %	11,890	-3.52 %	12,324	-9.49 %	13,616	22.14 %	11,148	-6.47 %	11,919

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Oct-23	27-Oct-23	Change	30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(+/-)	25-Oct-23	(+/-)	24-Oct-23
GUNKULZ23	Dec 2023	6,077	2.37	2.48	-0.11 -4.44 %	131,451	-3.32 %	135,963	0.50 %	135,285	-0.66 %	136,188	0.69 %	135,253
CKPU24	Sep 2024	5,000	3.07	3.09	-0.02 -0.65 %	5,000	-3.32 %	0	0.50 %	0	-0.66 %	0	0.69 %	0
BCHH24	Mar 2024	4,402	20.09	19.99	0.10 0.50 %	8,203	-21.14 %	10,402	-0.94 %	10,501	0.97 %	10,400	-6.73 %	11,151
BANPUZ23	Dec 2023	2,340	7.63	7.47	0.16 2.14 %	69,180	-4.78 %	72,655	5.45 %	68,899	-3.40 %	71,326	-1.79 %	72,629
PTTZ23	Dec 2023	2,025	33.68	33.63	0.05 0.15 %	2,865	-26.05 %	3,874	-30.85 %	5,602	12.35 %	4,986	-0.16 %	4,994
SCBZ23	Dec 2023	1,870	100.20	100.74	-0.54 -0.54 %	6,299	-12.17 %	7,172	-7.37 %	7,743	62.50 %	4,765	-32.89 %	7,100
EAZ23	Dec 2023	1,386	42.08	45.25	-3.17 -7.01 %	8,547	-1.67 %	8,692	-3.76 %	9,032	-3.90 %	9,399	-0.98 %	9,492
PTTGCZ23	Dec 2023	1,161	35.75	35.38	0.37 1.05 %	7,194	-7.45 %	7,773	-29.06 %	10,957	-0.71 %	11,035	-16.10 %	13,153
WHAZ23	Dec 2023	1,140	5.18	5.10	0.08 1.57 %	18,335	-4.80 %	19,260	22.63 %	15,706	-0.12 %	15,725	34.32 %	11,707
GUNKULH24	Mar 2024	1,006	2.36	2.47	-0.11 -4.45 %	5,636	0.02 %	5,635	0.09 %	5,630	-8.16 %	6,130	8.88 %	5,630
GUNKULM24	Jun 2024	1,006	2.34	2.45	-0.11 -4.49 %	3,573	-12.15 %	4,067	0.17 %	4,060	0.00 %	4,060	97.09 %	2,060

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume (Contract)	Settle Price					
		30-Oct-23	(+/-)	27-Oct-23	(+/-)	26-Oct-23	(+/-)		25-Oct-23	(+/-)	24-Oct-23	(Contract)	30-Oct-23	27-Oct-23
JASZ23	Dec 2023	155,435	-0.96 %	156,940	1.02 %	155,353	0.31 %	154,871	-0.33 %	155,378	509	2.10	2.09	0.01 0.48 %
GUNKULZ23	Dec 2023	131,451	-3.32 %	135,963	0.50 %	135,285	-0.66 %	136,188	0.69 %	135,253	6,077	2.37	2.48	-0.11 -4.44 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,015	0.00 %	107,015	0.00 %	107,015	0	0.72	0.71	0.01 1.41 %
BANPUZ23	Dec 2023	69,180	-4.78 %	72,655	5.45 %	68,899	-3.40 %	71,326	-1.79 %	72,629	2,340	7.63	7.47	0.16 2.14 %
KTCZ23	Dec 2023	68,478	0.00 %	68,480	-0.39 %	68,747	0.38 %	68,484	-0.02 %	68,497	64	44.50	44.00	0.50 1.14 %
BLANDH24	Mar 2024	47,777	0.00 %	47,777	0.47 %	47,552	0.11 %	47,502	0.11 %	47,452	5	0.71	0.70	0.01 1.43 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	0.00 %	47,099	13.24 %	41,594	0.02 %	41,584	0	1.50	1.49	0.01 0.67 %
AAVZ23	Dec 2023	38,658	1.44 %	38,110	-2.58 %	39,121	-1.27 %	39,624	-1.10 %	40,065	567	1.97	2.00	-0.03 -1.50 %
BANPUM24	Jun 2024	35,533	0.00 %	35,534	-1.93 %	36,233	1.49 %	35,701	0.00 %	35,701	2	7.50	7.26	0.24 3.31 %

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RSU24 Sep 2024 33,189 0.00 % 33,189 -0.33 % 33,300 0.00 % 33,300 0.01 % 33,298 1 13.78 13.76 0.02 0.15 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	81.25	5.00	6.56
MAJOR	15.20	0.60	4.11
HMPRO	12.00	0.40	3.45
BA	13.80	0.40	2.99
TOA	21.30	0.60	2.90
BANPU	7.65	0.20	2.68
GLOBAL	15.70	0.40	2.61
TCAP	49.75	1.25	2.58
KCE	53.00	1.25	2.42
CPN	62.75	1.25	2.03

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	41.75	-3.25	-7.22
GUNKUL	2.32	-0.14	-5.69
BGRIM	22.10	-1.20	-5.15
JMT	30.50	-0.75	-2.40
M	41.25	-1.00	-2.37
CKP	3.08	-0.06	-1.91
GPSC	38.75	-0.75	-1.90
COM7	27.25	-0.50	-1.80
IVL	24.60	-0.40	-1.60
STEC	8.80	-0.10	-1.12

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
30/10/2023	117,622	104,730	12,892	36,399	43,588	-7,189	144,679	150,382	-5,703	298,700	740,033

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/10/2023	35,336	33,939	1,397	2,306	2,787	-481	21,629	22,545	-916	59,271	79,223

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/10/2023	82	0	82	29,342	23,581	5,761	19,503	25,346	-5,843	48,927	176,129