

QA Report : TFXE Information

Friday, 03 November 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-Nov-23	01-Nov-23	Change	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23
S50X23	Nov 2023	872.10	859.20	12.90 1.50 %	138	-17.37 %	167	0.60 %	166	-12.17 %	189	2.72 %	184
S50Z23	Dec 2023	871.00	855.00	16.00 1.87 %	610,297	-1.88 %	621,977	2.89 %	604,517	-2.52 %	620,138	0.86 %	614,849
S50F24	Jan 2024	869.60	854.50	15.10 1.77 %	139	117.19 %	64	##### %	26	##### %	6	0.00 %	0
S50H24	Mar 2024	868.40	852.60	15.80 1.85 %	70,685	-3.98 %	73,616	1.83 %	72,295	-1.13 %	73,119	2.71 %	71,193
S50M24	Jun 2024	866.80	851.10	15.70 1.84 %	26,980	-2.42 %	27,648	-1.08 %	27,949	-3.11 %	28,845	2.94 %	28,022
S50U24	Sep 2024	862.50	847.00	15.50 1.83 %	11,836	-2.22 %	12,105	-4.98 %	12,739	7.14 %	11,890	-3.52 %	12,324

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Nov-23	01-Nov-23	Change	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23
BLAH24	Mar 2024	4,222	21.64	22.89	-1.25 -5.46 %	11,699	-19.19 %	14,477	0.00 %	14,477	0.01 %	14,476	0.00 %	14,476
BANPUZ23	Dec 2023	3,419	7.72	7.63	0.09 1.18 %	66,785	4.23 %	64,077	-7.28 %	69,109	-0.10 %	69,180	-4.78 %	72,655
AAVU24	Sep 2024	3,000	1.92	1.85	0.07 3.78 %	6,001	0.00 %	6,001	99.97 %	3,001	0.00 %	3,001	-14.28 %	3,501
WHAZ23	Dec 2023	2,099	4.95	4.85	0.10 2.06 %	18,447	4.36 %	17,676	-8.64 %	19,347	5.52 %	18,335	-4.80 %	19,260
SAWADZ23	Dec 2023	2,041	45.15	41.76	3.39 8.12 %	9,257	8.87 %	8,503	0.73 %	8,441	0.54 %	8,396	0.13 %	8,385
SCBZ23	Dec 2023	1,939	99.28	98.52	0.76 0.77 %	6,873	4.18 %	6,597	0.35 %	6,574	4.37 %	6,299	-12.17 %	7,172
GPSCZ23	Dec 2023	1,859	40.94	39.31	1.63 4.15 %	5,301	12.07 %	4,730	7.18 %	4,413	0.55 %	4,389	1.29 %	4,333
TTBZ23	Dec 2023	1,799	1.64	1.62	0.02 1.23 %	13,765	8.91 %	12,639	0.35 %	12,595	-0.01 %	12,596	-7.61 %	13,634
BAMH24	Mar 2024	1,600	9.02	8.87	0.15 1.69 %	3,428	6.20 %	3,228	0.00 %	3,228	-5.81 %	3,427	17.08 %	2,927
GULFU24	Sep 2024	1,600	45.61	44.75	0.86 1.92 %	2	-99.88 %	1,602	0.00 %	1,602	6.66 %	1,502	0.00 %	1,502

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(+/-)	27-Oct-23	(Contract)	02-Nov-23	01-Nov-23	Change
JASZ23	Dec 2023	156,550	0.32 %	156,048	0.33 %	155,537	0.07 %	155,435	-0.96 %	156,940	508	2.06	2.04	0.02 0.98 %
GUNKULZ23	Dec 2023	123,464	0.08 %	123,371	-6.43 %	131,844	0.30 %	131,451	-3.32 %	135,963	787	2.58	2.50	0.08 3.20 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0	0.73	0.70	0.03 4.29 %
KTCZ23	Dec 2023	68,230	0.05 %	68,196	0.00 %	68,196	-0.41 %	68,478	0.00 %	68,480	82	46.39	44.00	2.39 5.43 %
BANPUZ23	Dec 2023	66,785	4.23 %	64,077	-7.28 %	69,109	-0.10 %	69,180	-4.78 %	72,655	3,419	7.72	7.63	0.09 1.18 %
BLANDH24	Mar 2024	48,787	1.04 %	48,287	1.05 %	47,787	0.02 %	47,777	0.00 %	47,777	500	0.72	0.70	0.02 2.86 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0	1.54	1.50	0.04 2.67 %
AAVZ23	Dec 2023	38,290	-1.38 %	38,825	-1.04 %	39,232	1.48 %	38,658	1.44 %	38,110	584	1.89	1.82	0.07 3.85 %
BANPUM24	Jun 2024	35,544	0.03 %	35,533	0.00 %	35,533	0.00 %	35,533	0.00 %	35,534	12	7.66	7.50	0.16 2.13 %
RSU24	Sep 2024	33,192	0.00 %	33,192	0.01 %	33,190	0.00 %	33,189	0.00 %	33,189	1	13.90	13.85	0.05 0.36 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	33.50	2.25	7.20
SAWAD	44.75	3.00	7.19
MTC	39.50	2.25	6.04
TKN	11.00	0.60	5.77
AP	11.10	0.50	4.72
DELTA	84.25	3.75	4.66
KTC	46.25	2.00	4.52
EA	44.75	1.75	4.07
BCP	40.25	1.50	3.87
GPSC	40.50	1.50	3.85

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	21.40	-1.50	-6.55
BH	256.00	-4.00	-1.54
PTTEP	161.50	-1.50	-0.92

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
11/02/2023	112,319	95,490	16,829	35,016	41,982	-6,966	121,677	131,540	-9,863	269,012	720,075

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2023	28,364	28,170	194	2,931	3,163	-232	16,977	16,939	38	48,272	76,533

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2023	274	273	1	15,015	15,790	-775	27,507	26,733	774	42,796	155,952