

QA Report : TFXE Information

Monday, 20 November 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		17-Nov-23	16-Nov-23	Change	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23	(+/-)	14-Nov-23	(+/-)	13-Nov-23
S50X23	Nov 2023	876.60	880.20	-3.60 -0.41 %	105	-11.02 %	118	15.69 %	102	0.99 %	101	9.78 %	92
S50Z23	Dec 2023	877.80	880.40	-2.60 -0.30 %	569,366	5.20 %	541,246	-11.76 %	613,387	3.48 %	592,754	-2.00 %	604,828
S50F24	Jan 2024	877.20	878.50	-1.30 -0.15 %	187	1.08 %	185	6.94 %	173	-19.16 %	214	0.94 %	212
S50H24	Mar 2024	875.50	878.00	-2.50 -0.28 %	76,368	5.41 %	72,447	-3.22 %	74,854	4.04 %	71,946	-3.95 %	74,905
S50M24	Jun 2024	873.60	876.00	-2.40 -0.27 %	26,813	0.55 %	26,666	-3.78 %	27,713	2.91 %	26,930	-6.32 %	28,747
S50U24	Sep 2024	869.20	871.70	-2.50 -0.29 %	13,186	1.42 %	13,002	-4.66 %	13,637	8.04 %	12,622	-2.40 %	12,932

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Nov-23	16-Nov-23	Change	17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23	(+/-)	14-Nov-23	(+/-)	13-Nov-23
GUNKULZ23	Dec 2023	6,284	2.64	2.64	0.00 0.00 %	128,720	3.22 %	124,705	-0.07 %	124,792	-1.22 %	126,335	0.35 %	125,900
JASZ23	Dec 2023	5,614	2.09	2.04	0.05 2.45 %	129,288	-11.61 %	146,264	-7.28 %	157,746	-6.25 %	168,268	-0.58 %	169,257
BEMZ23	Dec 2023	5,517	8.12	8.01	0.11 1.37 %	10,541	-24.93 %	14,041	4.12 %	13,485	18.69 %	11,362	4.16 %	10,908
CPFH24	Mar 2024	4,160	18.67	18.57	0.10 0.54 %	4,275	-20.36 %	5,368	-20.74 %	6,773	21.14 %	5,591	26.41 %	4,423
WHAZ23	Dec 2023	4,052	4.92	4.99	-0.07 -1.40 %	10,637	-15.99 %	12,661	-6.81 %	13,586	-0.71 %	13,683	-9.83 %	15,174
TTBZ23	Dec 2023	3,275	1.57	1.60	-0.03 -1.88 %	15,142	1.35 %	14,941	7.54 %	13,894	-7.32 %	14,991	0.42 %	14,928
PTTZ23	Dec 2023	2,959	34.10	34.48	-0.38 -1.10 %	2,593	-34.91 %	3,984	11.16 %	3,584	-15.01 %	4,217	-39.52 %	6,972
BANPUH24	Mar 2024	2,718	8.14	8.12	0.02 0.25 %	42,450	1.68 %	41,750	5.05 %	39,743	41.01 %	28,184	3.56 %	27,214
AAVH24	Mar 2024	2,586	2.11	2.09	0.02 0.96 %	11,022	23.32 %	8,938	-10.01 %	9,932	5.79 %	9,388	-14.48 %	10,978
BGRIMH24	Mar 2024	2,554	26.75	25.71	1.04 4.05 %	4,394	14.97 %	3,822	11.95 %	3,414	13.38 %	3,011	-6.35 %	3,215

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		17-Nov-23	(+/-)	16-Nov-23	(+/-)	15-Nov-23	(+/-)	14-Nov-23	(+/-)	13-Nov-23	(Contract)	17-Nov-23	16-Nov-23	Change
JASZ23	Dec 2023	129,288	-11.61 %	146,264	-7.28 %	157,746	-6.25 %	168,268	-0.58 %	169,257	5,614	2.09	2.04	0.05 2.45 %
GUNKULZ23	Dec 2023	128,720	3.22 %	124,705	-0.07 %	124,792	-1.22 %	126,335	0.35 %	125,900	6,284	2.64	2.64	0.00 0.00 %
BLANDM24	Jun 2024	107,024	0.00 %	107,024	0.00 %	107,023	0.00 %	107,023	0.00 %	107,022	0	0.73	0.70	0.03 4.29 %
KTCZ23	Dec 2023	68,201	-0.30 %	68,407	0.00 %	68,407	0.34 %	68,176	0.03 %	68,156	340	45.75	47.30	-1.55 -3.28 %
BANPUZ23	Dec 2023	50,566	2.20 %	49,477	-0.91 %	49,933	-0.62 %	50,247	-4.72 %	52,734	1,488	8.14	8.11	0.03 0.37 %
BLANDH24	Mar 2024	47,940	0.00 %	47,939	0.00 %	47,938	-0.72 %	48,288	-1.02 %	48,787	1	0.72	0.70	0.02 2.86 %
SIRIU24	Sep 2024	43,104	0.00 %	43,104	0.00 %	43,104	-4.43 %	45,104	-4.25 %	47,104	0	1.60	1.60	0.00 0.00 %
BANPUH24	Mar 2024	42,450	1.68 %	41,750	5.05 %	39,743	41.01 %	28,184	3.56 %	27,214	2,718	8.14	8.12	0.02 0.25 %
IRPCH24	Mar 2024	38,676	-0.02 %	38,683	-10.42 %	43,185	30.13 %	33,185	31.82 %	25,174	16	2.10	2.04	0.06 2.94 %
AAVZ23	Dec 2023	37,628	5.68 %	35,607	-0.02 %	35,615	1.24 %	35,178	0.07 %	35,154	2,243	2.03	2.07	-0.04 -1.93 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	80.00	4.00	5.26
THCOM	12.90	0.60	4.88
CKP	3.34	0.14	4.37
COM7	23.00	0.70	3.14
MEGA	42.00	1.25	3.07
BGRIM	26.25	0.75	2.94
BLAND	0.71	0.02	2.90
ICHI	15.00	0.30	2.04
JMT	26.50	0.50	1.92
BEM	8.15	0.15	1.88

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	43.50	-1.75	-3.87
KTC	45.75	-1.50	-3.17
KCE	50.25	-1.50	-2.90
SUPER	0.42	-0.01	-2.33
BCP	42.75	-1.00	-2.29
DELTA	81.25	-1.75	-2.11
TKN	10.30	-0.20	-1.90
MBK	15.80	-0.30	-1.86
PTTEP	158.50	-3.00	-1.86
BEC	5.80	-0.10	-1.69

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
17/11/2023	93,094	108,437	-15,343	42,149	37,499	4,650	138,663	127,970	10,693	273,906	686,025

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2023	30,056	22,187	7,869	1,920	1,265	655	16,948	25,472	-8,524	48,924	74,214

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2023	68	214	-146	16,340	33,927	-17,587	49,718	31,985	17,733	66,126	144,940