

QA Report : TFEX Information

Friday, 25 August 2023

Index Futures Focus

SET50	Contact	Settle Price				Open Interest								
Index Future	Month	24-Aug-23	23-Aug-23	Change		24-Aug-23	(+/-)	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23
S50Q23	Aug 2023	959.40	950.00	9.40	0.99 %	47	-2.08 %	48	0.00 %	48	2.13 %	47	0.00 %	47
S50U23	Sep 2023	954.50	949.10	5.40	0.57 %	532,282	9.29 %	487,056	-7.13 %	524,433	7.55 %	487,602	-0.80 %	491,548
S50V23	Oct 2023	957.00	952.00	5.00	0.53 %	48	26.32 %	38	35.71 %	28	##### %	14	-6.67 %	15
S50Z23	Dec 2023	956.00	951.20	4.80	0.50 %	92,729	5.25 %	88,100	-8.29 %	96,063	7.48 %	89,379	0.48 %	88,951
S50H24	Mar 2024	952.90	947.90	5.00	0.53 %	15,313	0.19 %	15,284	1.38 %	15,076	-4.62 %	15,807	-0.73 %	15,924
S50M24	Jun 2024	951.00	945.80	5.20	0.55 %	10,199	-5.16 %	10,754	18.63 %	9,065	-0.01 %	9,066	-2.55 %	9,303

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	24-Aug-23	23-Aug-23	Change		24-Aug-23	(+/-)	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23
KTBZ23	Dec 2023	24,130	19.20	19.88	-0.68	-3.42 %	40,374	11.53 %	36,201	3.09 %	35,117	7.66 %	32,617	0.93 %	32,316
TTBZ23	Dec 2023	18,720	1.73	1.79	-0.06	-3.35 %	14,888	-11.52 %	16,827	27.23 %	13,226	13.15 %	11,689	4.58 %	11,177
BANPUZ23	Dec 2023	15,445	8.56	8.65	-0.09	-1.04 %	67,047	23.57 %	54,257	-8.23 %	59,120	4.07 %	56,807	15.09 %	49,358
KTBM24	Jun 2024	10,310	19.10	19.76	-0.66	-3.34 %	14,129	243.02 %	4,119	5.10 %	3,919	2.62 %	3,819	0.00 %	3,819
TRUEU23	Sep 2023	9,549	6.98	6.92	0.06	0.87 %	25,324	-36.39 %	39,812	-8.09 %	43,314	55.83 %	27,795	0.21 %	27,737
TTBU23	Sep 2023	7,640	1.70	1.78	-0.08	-4.49 %	16,744	-10.34 %	18,675	-81.99 %	103,673	76.53 %	58,727	-8.58 %	64,236
GUNKULU23	Sep 2023	7,598	3.71	3.67	0.04	1.09 %	128,358	-2.92 %	132,220	3.52 %	127,718	2.80 %	124,237	-2.17 %	126,997
KTBU23	Sep 2023	7,287	19.21	19.94	-0.73	-3.66 %	22,000	3.51 %	21,254	13.23 %	18,771	7.04 %	17,537	2.04 %	17,187
AWCU23	Sep 2023	6,080	4.10	4.06	0.04	0.99 %	19,804	43.86 %	13,766	-8.59 %	15,059	-2.81 %	15,494	0.28 %	15,450
KBANKZ23	Dec 2023	4,490	130.60	132.60	-2.00	-1.51 %	6,668	0.53 %	6,633	-2.36 %	6,793	25.77 %	5,401	-6.99 %	5,807

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest								Volume		Settle Price		
		24-Aug-23	(+/-)	23-Aug-23	(+/-)	22-Aug-23	(+/-)	21-Aug-23	(+/-)	18-Aug-23	(Contract)	24-Aug-23	23-Aug-23	Change
BLANDU23	Sep 2023	143,142	0.00 %	143,142	-6.83 %	153,631	-3.15 %	158,621	0.01 %	158,610	0	0.77	0.79	-0.02 -2.53 %
GUNKULU23	Sep 2023	128,358	-2.92 %	132,220	3.52 %	127,718	2.80 %	124,237	-2.17 %	126,997	7,598	3.71	3.67	0.04 1.09 %
JASZ23	Dec 2023	86,292	1.77 %	84,788	-1.16 %	85,780	0.00 %	85,782	-0.58 %	86,283	2,005	1.80	1.87	-0.07 -3.74 %
BANPUZ23	Dec 2023	67,047	23.57 %	54,257	-8.23 %	59,120	4.07 %	56,807	15.09 %	49,358	15,445	8.56	8.65	-0.09 -1.04 %
JASU23	Sep 2023	55,668	-5.83 %	59,116	-0.78 %	59,582	0.75 %	59,139	-0.13 %	59,215	3,591	1.82	1.86	-0.04 -2.15 %
KTCU23	Sep 2023	55,520	-0.32 %	55,697	-0.18 %	55,796	-0.14 %	55,874	0.38 %	55,660	68	48.20	48.36	-0.16 -0.33 %
AAVU23	Sep 2023	52,133	0.00 %	52,133	0.00 %	52,133	0.02 %	52,125	-0.95 %	52,623	7	2.72	2.74	-0.02 -0.73 %
BANPUU23	Sep 2023	50,964	-6.50 %	54,507	-1.94 %	55,587	0.02 %	55,575	-10.86 %	62,346	3,825	8.55	8.57	-0.02 -0.23 %
BLANDH24	Mar 2024	45,182	0.00 %	45,182	-24.92 %	60,182	0.00 %	60,182	0.03 %	60,165	0	0.78	0.80	-0.02 -2.50 %
BCPGU23	Sep 2023	44,437	0.04 %	44,420	0.06 %	44,392	0.03 %	44,378	2.13 %	43,451	56	10.25	10.20	0.05 0.49 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	110.50	7.50	7.28
KCE	50.75	3.25	6.84
SCGP	39.00	2.25	6.12
BEAUTY	0.59	0.03	5.36
EA	63.75	2.75	4.51
STA	13.90	0.60	4.51
ICHI	16.70	0.60	3.73
VGI	2.78	0.08	2.96
BGRIM	37.00	1.00	2.78
TQM	29.25	0.75	2.63

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	19.10	-0.90	-4.50
TTB	1.72	-0.08	-4.44
BDMS	27.50	-0.75	-2.65
PLANB	9.20	-0.20	-2.13
BBL	166.50	-3.50	-2.06
BCP	37.25	-0.75	-1.97
GFPT	10.80	-0.20	-1.82
LH	8.25	-0.15	-1.79
STEC	11.30	-0.20	-1.74
JAS	1.82	-0.03	-1.62

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
24/08/2023	133,398	84,475	48,923	44,852	52,006	-7,154	100,583	142,352	-41,769	278,833	650,618

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/08/2023	28,278	17,258	11,020	1,786	442	1,344	9,360	21,724	-12,364	39,424	73,257

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/08/2023	765	281	484	25,416	23,780	1,636	31,418	33,538	-2,120	57,599	162,855