

QA Report : TFEX Information

Monday, 16 October 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest									
		12-Oct-23	11-Oct-23	Change	12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	
S50V23	Oct 2023	894.40	897.30	-2.90 -0.32 %	5,984	0.02 %	5,983	0.12 %	5,976	0.20 %	5,964	-0.25 %	5,979	
S50X23	Nov 2023	893.40	897.60	-4.20 -0.47 %	88	-9.28 %	97	51.56 %	64	3.23 %	62	-13.89 %	72	
S50Z23	Dec 2023	892.80	895.10	-2.30 -0.26 %	584,273	-8.21 %	636,544	10.70 %	575,015	-4.81 %	604,102	1.77 %	593,617	
S50H24	Mar 2024	891.10	893.40	-2.30 -0.26 %	65,402	-6.58 %	70,006	7.73 %	64,981	4.82 %	61,991	-2.23 %	63,406	
S50M24	Jun 2024	889.80	892.10	-2.30 -0.26 %	26,125	-1.81 %	26,606	3.11 %	25,804	-0.65 %	25,974	-1.42 %	26,349	
S50U24	Sep 2024	884.50	887.00	-2.50 -0.28 %	10,149	4.22 %	9,738	7.60 %	9,050	1.45 %	8,921	9.47 %	8,149	

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	12-Oct-23	11-Oct-23	Change		12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23
SIRIZ23	Dec 2023	5,024	1.69	1.69	0.00	0.00 %	25,172	-0.56 %	25,314	1.20 %	25,015	-1.96 %	25,514	-1.90 %	26,009
BANPUZ23	Dec 2023	4,377	7.98	8.06	-0.08	-0.99 %	78,725	-8.11 %	85,670	-10.84 %	96,088	3.75 %	92,612	0.94 %	91,751
AAVZ23	Dec 2023	4,176	2.34	2.44	-0.10	-4.10 %	44,597	0.34 %	44,448	1.11 %	43,962	-3.27 %	45,447	-4.04 %	47,362
TTBZ23	Dec 2023	2,337	1.71	1.68	0.03	1.79 %	13,433	-3.97 %	13,988	-1.80 %	14,244	7.40 %	13,263	-15.41 %	15,679
GULFZ23	Dec 2023	2,267	43.98	44.69	-0.71	-1.59 %	16,658	8.44 %	15,362	3.41 %	14,856	-0.68 %	14,958	-11.38 %	16,879
WHAZ23	Dec 2023	2,013	5.30	5.26	0.04	0.76 %	13,280	-29.04 %	18,716	0.38 %	18,645	-0.05 %	18,655	5.70 %	17,649
PTTZ23	Dec 2023	1,614	33.61	33.60	0.01	0.03 %	2,761	-24.21 %	3,643	-38.50 %	5,924	-0.10 %	5,930	-9.27 %	6,536
KTBZ23	Dec 2023	1,570	19.75	19.70	0.05	0.25 %	17,444	-5.16 %	18,394	-11.89 %	20,875	-1.00 %	21,085	-4.91 %	22,174
STAZ23	Dec 2023	1,552	14.96	14.45	0.51	3.53 %	1,970	6.89 %	1,843	5.56 %	1,746	-0.06 %	1,747	20.57 %	1,449
SAWADZ23	Dec 2023	1,328	45.10	44.90	0.20	0.45 %	9,758	6.45 %	9,167	0.32 %	9,138	-3.19 %	9,439	1.02 %	9,344

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume		Settle Price		
		12-Oct-23	(+/-)	11-Oct-23	(+/-)	10-Oct-23	(+/-)	09-Oct-23	(+/-)	06-Oct-23	(Contract)	12-Oct-23	11-Oct-23	Change
JASZ23	Dec 2023	153,370	0.00 %	153,370	0.00 %	153,370	-0.01 %	153,379	0.00 %	153,376	7	2.08	2.06	0.02 0.97 %
GUNKULZ23	Dec 2023	141,599	0.03 %	141,557	1.09 %	140,036	0.00 %	140,041	-0.35 %	140,539	44	2.98	3.04	-0.06 -1.97 %
BLANDM24	Jun 2024	107,006	0.00 %	107,005	0.00 %	107,004	0.00 %	107,002	0.00 %	107,001	1	0.78	0.78	0.00 0.00 %
BANPUZ23	Dec 2023	78,725	-8.11 %	85,670	-10.84 %	96,088	3.75 %	92,612	0.94 %	91,751	4,377	7.98	8.06	-0.08 -0.99 %
KTCZ23	Dec 2023	69,561	0.00 %	69,558	-0.02 %	69,574	-0.01 %	69,582	0.00 %	69,584	1,018	46.50	46.60	-0.10 -0.21 %
BLANDH24	Mar 2024	47,312	0.00 %	47,312	0.00 %	47,312	0.00 %	47,312	0.04 %	47,292	0	0.76	0.76	0.00 0.00 %
RSM24	Jun 2024	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	1	14.30	14.31	-0.01 -0.07 %
AAVZ23	Dec 2023	44,597	0.34 %	44,448	1.11 %	43,962	-3.27 %	45,447	-4.04 %	47,362	4,176	2.34	2.44	-0.10 -4.10 %
BANPUM24	Jun 2024	35,598	-0.28 %	35,698	-0.28 %	35,797	0.00 %	35,796	4.36 %	34,300	1	7.80	7.96	-0.16 -2.01 %
BANPUH24	Mar 2024	33,759	-4.12 %	35,209	4.00 %	33,856	-0.91 %	34,167	5.96 %	32,244	1,066	8.04	8.12	-0.08 -0.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	5.45	0.10	1.87
RATCH	31.75	0.50	1.60
MTC	37.00	0.50	1.37
STA	15.10	0.20	1.34
AEONTS	156.00	2.00	1.30
ADVANC	224.00	2.00	0.90
BBL	169.50	1.50	0.89
QH	2.28	0.02	0.88
STGT	6.15	0.05	0.82
BEC	6.45	0.05	0.78

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	5.85	-0.45	-7.14
JMT	38.00	-2.75	-6.75
AAV	2.28	-0.08	-3.39
GPSC	42.00	-1.00	-2.33
BCPG	8.95	-0.20	-2.19
BAM	9.65	-0.20	-2.03
CBG	72.50	-1.50	-2.03
TCAP	49.75	-1.00	-1.97
PLANB	8.05	-0.15	-1.83
VGI	2.14	-0.04	-1.83

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
10/12/2023	74,753	98,618	-23,865	22,792	19,435	3,357	98,611	78,103	20,508	196,156	692,021

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/12/2023	17,064	13,627	3,437	1,652	1,406	246	10,591	14,274	-3,683	29,307	59,411

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/12/2023	45	59	-14	26,448	20,348	6,100	36,040	42,126	-6,086	62,533	183,039