

QA Report : TFEX Information

Thursday, 19 October 2023

Index Futures Focus

SET50	Contact	Settle Price				Open Interest								
Index Future	Month	18-Oct-23	17-Oct-23	Change		18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23
S50V23	Oct 2023	892.30	882.80	9.50	1.08 %	6,050	0.18 %	6,039	1.05 %	5,976	-0.13 %	5,984	0.02 %	5,983
S50X23	Nov 2023	892.20	883.20	9.00	1.02 %	74	21.31 %	61	0.00 %	61	-30.68 %	88	-9.28 %	97
S50Z23	Dec 2023	890.90	881.50	9.40	1.07 %	636,839	5.43 %	604,029	-5.68 %	640,417	9.61 %	584,273	-8.21 %	636,544
S50H24	Mar 2024	888.80	879.70	9.10	1.03 %	71,864	7.30 %	66,972	-5.93 %	71,197	8.86 %	65,402	-6.58 %	70,006
S50M24	Jun 2024	887.40	878.30	9.10	1.04 %	26,422	-1.06 %	26,705	-3.88 %	27,783	6.35 %	26,125	-1.81 %	26,606
S50U24	Sep 2024	882.50	873.60	8.90	1.02 %	11,236	5.56 %	10,644	-7.80 %	11,544	13.75 %	10,149	4.22 %	9,738

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	18-Oct-23	17-Oct-23	Change		18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23
TTBZ23	Dec 2023	11,124	1.72	1.71	0.01	0.58 %	15,065	-22.20 %	19,364	51.25 %	12,803	-4.69 %	13,433	-3.97 %	13,988
ESSOZ23	Dec 2023	8,699	10.55	10.75	-0.20	-1.86 %	24,319	-3.87 %	25,297	0.00 %	25,297	2.02 %	24,796	0.00 %	24,797
BANPUZ23	Dec 2023	7,637	8.10	7.94	0.16	2.02 %	72,181	-7.05 %	77,659	-0.26 %	77,865	-1.09 %	78,725	-8.11 %	85,670
STPIH24	Mar 2024	5,224	2.97	3.24	-0.27	-8.33 %	7,716	-19.45 %	9,579	-9.45 %	10,579	0.47 %	10,529	-4.53 %	11,029
ESSOM24	Jun 2024	5,000	10.30	10.48	-0.18	-1.72 %	1	-99.98 %	5,001	0.00 %	5,001	0.00 %	5,001	0.00 %	5,001
CHGZ23	Dec 2023	3,556	3.13	3.06	0.07	2.29 %	4,142	31.78 %	3,143	-42.74 %	5,489	65.83 %	3,310	-0.30 %	3,320
WHAUPH24	Mar 2024	3,552	3.59	3.61	-0.02	-0.55 %	3,310	0.00 %	3,310	-33.93 %	5,010	0.00 %	5,010	0.02 %	5,009
PTTZ23	Dec 2023	3,133	33.98	33.27	0.71	2.13 %	3,514	-42.89 %	6,153	1.60 %	6,056	##### %	2,761	-24.21 %	3,643
IRPCZ23	Dec 2023	3,014	2.02	2.01	0.01	0.50 %	23,150	-0.48 %	23,261	0.49 %	23,147	5.02 %	22,041	4.98 %	20,996
SPRCH24	Mar 2024	2,901	8.07	7.94	0.13	1.64 %	4,406	192.76 %	1,505	0.00 %	1,505	0.00 %	1,505	##### %	505

Most Active OI(Contract)

Single	Contact	* Open Interest									Volume	Settle Price		
Stock Futures	Month	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(+/-)	11-Oct-23	(Contract)	18-Oct-23	17-Oct-23	Change
JASZ23	Dec 2023	154,376	0.00 %	154,376	-0.01 %	154,387	0.66 %	153,370	0.00 %	153,370	2	2.01	2.04	-0.03 -1.47 %
GUNKULZ23	Dec 2023	140,192	-0.32 %	140,647	-0.01 %	140,657	-0.67 %	141,599	0.03 %	141,557	49	2.79	2.79	0.00 0.00 %
BLANDM24	Jun 2024	107,009	0.00 %	107,008	0.00 %	107,008	0.00 %	107,006	0.00 %	107,005	1	0.73	0.75	-0.02 -2.67 %
BANPUZ23	Dec 2023	72,181	-7.05 %	77,659	-0.26 %	77,865	-1.09 %	78,725	-8.11 %	85,670	7,637	8.10	7.94	0.16 2.02 %
KTCZ23	Dec 2023	68,518	-0.08 %	68,570	-0.01 %	68,577	-1.41 %	69,561	0.00 %	69,558	106	46.25	46.20	0.05 0.11 %
BLANDH24	Mar 2024	47,342	0.00 %	47,342	0.06 %	47,312	0.00 %	47,312	0.00 %	47,312	0	0.72	0.74	-0.02 -2.70 %
RSM24	Jun 2024	44,737	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	2	14.22	14.24	-0.02 -0.14 %
AAVZ23	Dec 2023	42,651	2.66 %	41,544	0.07 %	41,514	-6.91 %	44,597	0.34 %	44,448	2,233	2.12	2.23	-0.11 -4.93 %
BANPUM24	Jun 2024	35,700	-0.01 %	35,704	0.00 %	35,703	0.29 %	35,598	-0.28 %	35,698	7	7.85	7.79	0.06 0.77 %
BANPUH24	Mar 2024	33,813	0.42 %	33,673	-0.29 %	33,772	0.04 %	33,759	-4.12 %	35,209	359	8.15	8.03	0.12 1.49 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	9.90	0.80	8.79
BCH	20.50	0.70	3.54
TOP	51.75	1.75	3.50
BCPG	9.10	0.30	3.41
CHG	3.16	0.10	3.27
SPRC	8.30	0.25	3.11
PTT	34.00	1.00	3.03
PTTGC	34.50	1.00	2.99
PTTEP	175.00	5.00	2.94
STA	15.30	0.40	2.68

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	33.25	-2.00	-5.67
AAV	2.08	-0.12	-5.45
STPI	2.94	-0.16	-5.16
COM7	28.25	-1.50	-5.04
ITD	1.32	-0.07	-5.04
MBK	17.10	-0.90	-5.00
KEX	5.40	-0.20	-3.57
TASCO	16.30	-0.60	-3.55
MTC	36.00	-1.25	-3.36
BEC	6.15	-0.20	-3.15

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
18/10/2023	136,982	118,416	18,566	39,338	46,931	-7,593	143,564	154,537	-10,973	319,884	752,485

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2023	30,270	25,249	5,021	2,127	2,039	88	17,204	22,313	-5,109	49,601	71,624

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2023	17	107	-90	12,620	32,479	-19,859	40,448	20,499	19,949	53,085	184,791