

QA Report : TFEX Information

Friday, 20 October 2023

Index Futures Focus

SET50	Contact	Settle Price				Open Interest								
Index Future	Month	19-Oct-23	18-Oct-23	Change		19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23
S50V23	Oct 2023	878.00	892.30	-14.30	-1.60 %	5,989	-1.01 %	6,050	0.18 %	6,039	1.05 %	5,976	-0.13 %	5,984
S50X23	Nov 2023	879.00	892.20	-13.20	-1.48 %	70	-5.41 %	74	21.31 %	61	0.00 %	61	-30.68 %	88
S50Z23	Dec 2023	879.40	890.90	-11.50	-1.29 %	628,190	-1.36 %	636,839	5.43 %	604,029	-5.68 %	640,417	9.61 %	584,273
S50H24	Mar 2024	877.30	888.80	-11.50	-1.29 %	68,584	-4.56 %	71,864	7.30 %	66,972	-5.93 %	71,197	8.86 %	65,402
S50M24	Jun 2024	876.10	887.40	-11.30	-1.27 %	27,333	3.45 %	26,422	-1.06 %	26,705	-3.88 %	27,783	6.35 %	26,125
S50U24	Sep 2024	871.30	882.50	-11.20	-1.27 %	11,664	3.81 %	11,236	5.56 %	10,644	-7.80 %	11,544	13.75 %	10,149

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	19-Oct-23	18-Oct-23	Change		19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23
RSM24	Jun 2024	24,421	14.24	14.22	0.02	0.14 %	44,737	0.00 %	44,737	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736
RSU24	Sep 2024	22,298	14.24	14.14	0.10	0.71 %	33,298	202.68 %	11,001	0.00 %	11,001	0.00 %	11,001	0.00 %	11,001
TTBZ23	Dec 2023	11,907	1.71	1.72	-0.01	-0.58 %	14,508	-3.70 %	15,065	-22.20 %	19,364	51.25 %	12,803	-4.69 %	13,433
RSH24X	Mar 2024	11,343	13.77	13.99	-0.22	-1.57 %	31,292	0.00 %	31,291	0.15 %	31,244	0.14 %	31,199	0.34 %	31,092
ESSOZ23	Dec 2023	10,658	10.35	10.55	-0.20	-1.90 %	19,247	-20.86 %	24,319	-3.87 %	25,297	0.00 %	25,297	2.02 %	24,796
BANPUZ23	Dec 2023	4,601	7.98	8.10	-0.12	-1.48 %	72,536	0.49 %	72,181	-7.05 %	77,659	-0.26 %	77,865	-1.09 %	78,725
BANPUH24	Mar 2024	4,173	8.03	8.15	-0.12	-1.47 %	33,927	0.34 %	33,813	0.42 %	33,673	-0.29 %	33,772	0.04 %	33,759
WHAZ23	Dec 2023	3,627	5.26	5.29	-0.03	-0.57 %	9,720	-4.86 %	10,216	0.12 %	10,204	-28.17 %	14,206	6.97 %	13,280
SIRIZ23	Dec 2023	3,523	1.62	1.64	-0.02	-1.22 %	21,280	-10.48 %	23,770	-1.83 %	24,213	-0.68 %	24,379	-3.15 %	25,172
LHZ23	Dec 2023	3,504	7.66	7.63	0.03	0.39 %	24,236	16.77 %	20,755	-2.35 %	21,255	-2.26 %	21,746	0.07 %	21,731

Most Active OI(Contract)

Single	Contact	* Open Interest										Volume	Settle Price			
Stock Futures	Month	19-Oct-23	(+/-)	18-Oct-23	(+/-)	17-Oct-23	(+/-)	16-Oct-23	(+/-)	12-Oct-23	(Contract)	19-Oct-23	18-Oct-23	Change		
JASZ23	Dec 2023	154,876	0.32 %	154,376	0.00 %	154,376	-0.01 %	154,387	0.66 %	153,370	502	2.03	2.01	0.02	1.00 %	
GUNKULZ23	Dec 2023	140,235	0.03 %	140,192	-0.32 %	140,647	-0.01 %	140,657	-0.67 %	141,599	77	2.76	2.79	-0.03	-1.08 %	
BLANDM24	Jun 2024	107,011	0.00 %	107,009	0.00 %	107,008	0.00 %	107,008	0.00 %	107,006	2	0.75	0.73	0.02	2.74 %	
BANPUZ23	Dec 2023	72,536	0.49 %	72,181	-7.05 %	77,659	-0.26 %	77,865	-1.09 %	78,725	4,601	7.98	8.10	-0.12	-1.48 %	
KTCZ23	Dec 2023	68,506	-0.02 %	68,518	-0.08 %	68,570	-0.01 %	68,577	-1.41 %	69,561	13	45.80	46.25	-0.45	-0.97 %	
BLANDH24	Mar 2024	47,342	0.00 %	47,342	0.00 %	47,342	0.06 %	47,312	0.00 %	47,312	0	0.73	0.72	0.01	1.39 %	
RSM24	Jun 2024	44,737	0.00 %	44,737	0.00 %	44,736	0.00 %	44,736	0.00 %	44,736	24,421	14.24	14.22	0.02	0.14 %	
AAVZ23	Dec 2023	40,138	-5.89 %	42,651	2.66 %	41,544	0.07 %	41,514	-6.91 %	44,597	1,924	2.07	2.12	-0.05	-2.36 %	
BANPUM24	Jun 2024	35,699	0.00 %	35,700	-0.01 %	35,704	0.00 %	35,703	0.29 %	35,598	0	7.63	7.85	-0.22	-2.80 %	
BANPUH24	Mar 2024	33,927	0.34 %	33,813	0.42 %	33,673	-0.29 %	33,772	0.04 %	33,759	4,173	8.03	8.15	-0.12	-1.47 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	35.50	1.00	2.90
TASCO	16.60	0.30	1.84
COM7	28.75	0.50	1.77
MAJOR	13.90	0.20	1.46
PTG	8.95	0.10	1.13
S	0.98	0.01	1.03
TTCL	3.96	0.04	1.02
JAS	2.04	0.02	0.99
ITD	1.33	0.01	0.76
RS	14.00	0.10	0.72

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	25.25	-1.25	-4.72
STA	14.60	-0.70	-4.58
IRPC	1.93	-0.09	-4.46
BGRIM	23.50	-1.00	-4.08
IVL	24.60	-0.90	-3.53
BA	14.30	-0.50	-3.38
GPSC	39.25	-1.25	-3.09
HMPRO	12.10	-0.30	-2.42
TOP	50.50	-1.25	-2.42
GULF	43.00	-1.00	-2.27
SUPER	0.43	-0.01	-2.27

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
19/10/2023	120,266	136,099	-15,833	39,057	34,198	4,859	134,314	123,340	10,974	293,637	741,830

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/10/2023	35,478	32,635	2,843	1,562	1,882	-320	21,962	24,485	-2,523	59,002	78,425

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/10/2023	20	0	20	23,073	12,978	10,095	24,157	34,272	-10,115	47,250	168,983