

### QA Report : TFXE Information

Monday, 06 November 2023

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-Nov-23	02-Nov-23	Change	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23
S50X23	Nov 2023	878.20	872.10	6.10 0.70 %	141	2.17 %	138	-17.37 %	167	0.60 %	166	-12.17 %	189
S50Z23	Dec 2023	878.00	871.00	7.00 0.80 %	575,122	-5.76 %	610,297	-1.88 %	621,977	2.89 %	604,517	-2.52 %	620,138
S50F24	Jan 2024	876.00	869.60	6.40 0.74 %	160	15.11 %	139	##### %	64	##### %	26	##### %	6
S50H24	Mar 2024	875.20	868.40	6.80 0.78 %	68,168	-3.56 %	70,685	-3.98 %	73,616	1.83 %	72,295	-1.13 %	73,119
S50M24	Jun 2024	873.40	866.80	6.60 0.76 %	27,352	1.38 %	26,980	-2.42 %	27,648	-1.08 %	27,949	-3.11 %	28,845
S50U24	Sep 2024	869.10	862.50	6.60 0.77 %	11,564	-2.30 %	11,836	-2.22 %	12,105	-4.98 %	12,739	7.14 %	11,890

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Nov-23	02-Nov-23	Change	03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23
SH24	Mar 2024	14,000	0.94	0.90	0.04 4.44 %	4,482	-75.75 %	18,482	0.00 %	18,482	0.00 %	18,482	0.27 %	18,432
SU24	Sep 2024	14,000	0.94	0.90	0.04 4.44 %	19,400	259.26 %	5,400	10.20 %	4,900	0.00 %	4,900	##### %	1,900
IRPCZ23	Dec 2023	7,958	2.04	1.98	0.06 3.03 %	20,400	-19.71 %	25,407	0.08 %	25,387	-0.02 %	25,393	0.00 %	25,392
TTBZ23	Dec 2023	6,097	1.66	1.64	0.02 1.22 %	13,068	-5.06 %	13,765	8.91 %	12,639	0.35 %	12,595	-0.01 %	12,596
BLAH24	Mar 2024	5,302	22.33	21.64	0.69 3.19 %	8,101	-30.75 %	11,699	-19.19 %	14,477	0.00 %	14,477	0.01 %	14,476
BGRIMZ23	Dec 2023	4,400	24.15	23.26	0.89 3.83 %	3,648	0.61 %	3,626	57.04 %	2,309	-3.59 %	2,395	-3.04 %	2,470
BANPUZ23	Dec 2023	4,367	7.79	7.72	0.07 0.91 %	63,864	-4.37 %	66,785	4.23 %	64,077	-7.28 %	69,109	-0.10 %	69,180
SCBZ23	Dec 2023	3,618	100.78	99.28	1.50 1.51 %	5,900	-14.16 %	6,873	4.18 %	6,597	0.35 %	6,574	4.37 %	6,299
PTTGCZ23	Dec 2023	3,067	36.80	35.56	1.24 3.49 %	5,348	-31.87 %	7,850	3.88 %	7,557	4.29 %	7,246	0.72 %	7,194
VGIH24	Mar 2024	3,011	2.17	2.03	0.14 6.90 %	3,696	119.22 %	1,686	0.00 %	1,686	0.00 %	1,686	0.00 %	1,686

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		03-Nov-23	(+/-)	02-Nov-23	(+/-)	01-Nov-23	(+/-)	31-Oct-23	(+/-)	30-Oct-23	(Contract)	03-Nov-23	02-Nov-23	Change
JASZ23	Dec 2023	155,549	-0.64 %	156,550	0.32 %	156,048	0.33 %	155,537	0.07 %	155,435	2,055	2.10	2.06	0.04 1.94 %
GUNKULZ23	Dec 2023	123,355	-0.09 %	123,464	0.08 %	123,371	-6.43 %	131,844	0.30 %	131,451	1,914	2.64	2.58	0.06 2.33 %
BLANDM24	Jun 2024	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0.00 %	107,020	0	0.74	0.73	0.01 1.37 %
KTCZ23	Dec 2023	68,227	0.00 %	68,230	0.05 %	68,196	0.00 %	68,196	-0.41 %	68,478	42	46.50	46.39	0.11 0.24 %
BANPUZ23	Dec 2023	63,864	-4.37 %	66,785	4.23 %	64,077	-7.28 %	69,109	-0.10 %	69,180	4,367	7.79	7.72	0.07 0.91 %
BLANDH24	Mar 2024	49,287	1.02 %	48,787	1.04 %	48,287	1.05 %	47,787	0.02 %	47,777	500	0.73	0.72	0.01 1.39 %
SIRIU24	Sep 2024	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0.00 %	47,099	0	1.57	1.54	0.03 1.95 %
AAVZ23	Dec 2023	36,711	-4.12 %	38,290	-1.38 %	38,825	-1.04 %	39,232	1.48 %	38,658	1,525	1.98	1.89	0.09 4.76 %
BANPUM24	Jun 2024	35,565	0.06 %	35,544	0.03 %	35,533	0.00 %	35,533	0.00 %	35,533	21	7.71	7.66	0.05 0.65 %
RSU24	Sep 2024	33,192	0.00 %	33,192	0.00 %	33,192	0.01 %	33,190	0.00 %	33,189	1	13.95	13.90	0.05 0.36 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	5.35	0.85	18.89
GPSC	43.50	3.00	7.41
VGI	2.16	0.12	5.88
BA	14.70	0.80	5.76
AAV	1.98	0.10	5.32
IRPC	2.06	0.10	5.10
STPI	3.04	0.14	4.83
BGRIM	24.20	1.10	4.76
GUNKUL	2.66	0.12	4.72
IVL	25.50	1.10	4.51

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	15.10	-0.70	-4.43
INTUCH	68.00	-2.00	-2.86
COM7	27.75	-0.25	-0.89
DELTA	83.50	-0.75	-0.89
THCOM	12.80	-0.10	-0.78
CRC	37.00	-0.25	-0.67
PLANB	8.30	-0.05	-0.60
BAM	9.00	-0.05	-0.55
AMATA	24.10	-0.10	-0.41
SCC	290.00	-1.00	-0.34

### 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
11/03/2023	89,649	72,869	16,780	34,933	30,396	4,537	95,959	117,276	-21,317	220,541	682,507

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2023	14,482	15,071	-589	1,177	1,131	46	11,414	10,871	543	27,073	61,749

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2023	1	201	-200	18,823	28,350	-9,527	34,775	25,048	9,727	53,599	166,229