

QA Report : TFXE Information

Monday, 04 December 2023

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		01-Dec-23	30-Nov-23	Change	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23
S50Z23	Dec 2023	853.70	851.60	2.10 0.25 %	563,656	-8.13 %	613,505	3.52 %	592,627	1.63 %	583,118	3.93 %	561,082
S50F24	Jan 2024	852.00	851.00	1.00 0.12 %	323	0.00 %	323	4.19 %	310	2.31 %	303	2.71 %	295
S50G24	Feb 2024	851.80	850.80	1.00 0.12 %	44	83.33 %	24	##### %	11	0.00 %	0	0.00 %	0
S50H24	Mar 2024	851.90	849.70	2.20 0.26 %	86,078	-6.73 %	92,285	4.36 %	88,426	-0.51 %	88,883	7.40 %	82,758
S50M24	Jun 2024	850.00	848.00	2.00 0.24 %	29,304	-2.29 %	29,990	4.79 %	28,618	-0.61 %	28,793	2.59 %	28,067
S50U24	Sep 2024	845.80	843.70	2.10 0.25 %	14,490	-9.15 %	15,950	7.68 %	14,813	2.68 %	14,427	-3.96 %	15,022

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Dec-23	30-Nov-23	Change	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23
JASZ23	Dec 2023	2,966	2.22	2.15	0.07 3.26 %	24,309	-75.47 %	99,085	1.14 %	97,970	0.51 %	97,474	-2.96 %	100,448
SCBH24	Mar 2024	2,642	100.55	98.44	2.11 2.14 %	5,156	-1.30 %	5,224	0.79 %	5,183	0.37 %	5,164	1.97 %	5,064
PTTH24	Mar 2024	2,302	34.45	34.44	0.01 0.03 %	5,060	-2.05 %	5,166	44.87 %	3,566	-5.41 %	3,770	-15.66 %	4,470
AWCH24	Mar 2024	2,033	3.77	3.63	0.14 3.86 %	15,538	14.82 %	13,532	0.00 %	13,532	3.84 %	13,031	3.88 %	12,544
TRUEH24	Mar 2024	2,016	5.53	5.63	-0.10 -1.78 %	13,208	-10.11 %	14,693	3.69 %	14,170	0.01 %	14,169	0.01 %	14,168
APU24	Sep 2024	2,000	10.48	10.50	-0.02 -0.19 %	9,000	28.57 %	7,000	55.56 %	4,500	0.00 %	4,500	0.00 %	4,500
CPALLZ23	Dec 2023	1,320	53.25	52.50	0.75 1.43 %	7,321	-7.87 %	7,946	5.25 %	7,550	-6.30 %	8,058	-1.82 %	8,207
WHAZ23	Dec 2023	1,242	5.05	4.98	0.07 1.41 %	3,525	-42.80 %	6,163	-31.58 %	9,007	0.23 %	8,986	6.22 %	8,460
AOTH24	Mar 2024	1,182	58.70	59.96	-1.26 -2.10 %	6,423	3.33 %	6,216	-8.75 %	6,812	37.78 %	4,944	2.28 %	4,834
CPALLH24	Mar 2024	1,165	53.51	52.50	1.01 1.92 %	11,775	6.07 %	11,101	-6.34 %	11,852	67.21 %	7,088	-0.24 %	7,105

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23	(+/-)	27-Nov-23	(Contract)	01-Dec-23	30-Nov-23	Change
GUNKULZ23	Dec 2023	123,425	-0.03 %	123,462	-0.45 %	124,019	0.45 %	123,469	-0.80 %	124,465	1	2.59	2.60	-0.01 -0.38 %
BLANDM24	Jun 2024	109,031	0.93 %	108,031	0.94 %	107,030	0.00 %	107,030	0.00 %	107,030	1,000	0.74	0.73	0.01 1.37 %
KTCZ23	Dec 2023	68,170	-0.05 %	68,205	-3.09 %	70,380	3.23 %	68,179	-8.66 %	74,645	84	45.86	46.75	-0.89 -1.90 %
BLANDH24	Mar 2024	49,446	0.00 %	49,447	3.13 %	47,945	0.00 %	47,945	0.01 %	47,940	0	0.73	0.73	0.00 0.00 %
BANPUZ23	Dec 2023	44,594	0.95 %	44,174	-1.63 %	44,905	0.18 %	44,824	-6.83 %	48,111	774	7.51	7.50	0.01 0.13 %
BANPUH24	Mar 2024	37,233	-4.85 %	39,132	23.80 %	31,608	-12.68 %	36,199	-6.41 %	38,680	270	7.62	7.51	0.11 1.46 %
BANPUM24	Jun 2024	35,959	0.03 %	35,949	0.32 %	35,836	0.00 %	35,835	0.00 %	35,836	12	7.51	7.40	0.11 1.49 %
IRPCH24	Mar 2024	35,667	0.01 %	35,664	-1.36 %	36,155	2.86 %	35,149	0.00 %	35,149	3	2.00	2.00	0.00 0.00 %
RSU24	Sep 2024	33,201	0.00 %	33,200	0.00 %	33,200	0.00 %	33,199	0.00 %	33,199	1	13.64	13.65	-0.01 -0.07 %
SIRIU24	Sep 2024	33,109	0.00 %	33,109	0.02 %	33,104	-9.56 %	36,604	-3.94 %	38,104	0	1.60	1.62	-0.02 -1.23 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	46.75	2.00	4.47
ICHI	14.90	0.60	4.20
KCE	54.50	2.00	3.81
AMATA	25.75	0.75	3.00
WHA	5.15	0.15	3.00
TTA	5.40	0.15	2.86
GPSC	46.75	1.25	2.75
CPALL	53.25	1.25	2.40
CHG	2.88	0.06	2.13
IVL	25.00	0.50	2.04

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPF	19.10	-0.80	-4.02
RATCH	31.25	-1.25	-3.85
BCPG	8.70	-0.20	-2.25
PTTEP	148.50	-3.00	-1.98
BDMS	25.75	-0.50	-1.90
ERW	5.15	-0.10	-1.90
M	39.00	-0.75	-1.89
GFPT	10.60	-0.20	-1.85
AOT	58.50	-1.00	-1.68
THCOM	12.10	-0.20	-1.63

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
12/01/2023	86,278	83,865	2,413	20,775	22,631	-1,856	69,612	70,169	-557	176,665	693,895

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2023	22,374	20,207	2,167	1,633	2,100	-467	13,652	15,352	-1,700	37,659	69,875

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2023	118	105	13	31,075	24,614	6,461	25,766	32,240	-6,474	56,959	145,669