

QA Report : TFXE Information

Thursday, 04 January 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-Jan-24	02-Jan-24	Change	03-Jan-24	(+/-)	02-Jan-24	(+/-)	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23
S50F24	Jan 2024	877.30	881.70	-4.40 -0.50 %	360	4.65 %	344	12.79 %	305	-6.73 %	327	-4.39 %	342
S50G24	Feb 2024	876.00	879.90	-3.90 -0.44 %	122	-14.08 %	142	6.77 %	133	3.10 %	129	19.44 %	108
S50H24	Mar 2024	874.60	878.80	-4.20 -0.48 %	489,111	-5.33 %	516,656	5.12 %	491,477	-0.49 %	493,886	8.45 %	455,419
S50M24	Jun 2024	872.40	876.60	-4.20 -0.48 %	40,190	-5.89 %	42,705	9.92 %	38,852	-1.72 %	39,531	8.06 %	36,581
S50U24	Sep 2024	869.50	873.40	-3.90 -0.45 %	17,660	-5.68 %	18,724	8.22 %	17,301	-2.72 %	17,785	4.45 %	17,028
S50Z24	Dec 2024	870.70	874.70	-4.00 -0.46 %	2,795	11.93 %	2,497	62.25 %	1,539	63.55 %	941	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			03-Jan-24	02-Jan-24	Change	03-Jan-24	(+/-)	02-Jan-24	(+/-)	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23
AAVH24	Mar 2024	7,640	2.15	2.14	0.01 0.47 %	40,701	4.64 %	38,895	5.49 %	36,871	0.83 %	36,567	6.02 %	34,491
PTGH24	Mar 2024	7,515	9.04	9.00	0.04 0.44 %	7,777	28.00 %	6,076	-14.14 %	7,077	-7.86 %	7,681	11.63 %	6,881
VGIH24	Mar 2024	7,478	2.18	2.19	-0.01 -0.46 %	19,465	21.30 %	16,047	43.91 %	11,151	5.11 %	10,609	0.49 %	10,557
AWCH24	Mar 2024	4,562	3.84	3.72	0.12 3.23 %	13,883	-2.00 %	14,166	0.73 %	14,063	-0.33 %	14,110	8.92 %	12,954
SIRIM24	Jun 2024	4,508	1.78	1.72	0.06 3.49 %	2,629	-15.85 %	3,124	-14.53 %	3,655	-21.13 %	4,634	47.86 %	3,134
TTBH24	Mar 2024	4,375	1.67	1.68	-0.01 -0.60 %	17,303	0.66 %	17,189	-19.07 %	21,239	4.02 %	20,418	-10.74 %	22,874
SIRIH24	Mar 2024	4,147	1.78	1.74	0.04 2.30 %	10,131	65.13 %	6,135	-8.08 %	6,674	-22.73 %	8,637	53.49 %	5,627
AOTH24	Mar 2024	4,019	62.89	62.27	0.62 1.00 %	21,788	13.34 %	19,224	-6.93 %	20,655	12.05 %	18,433	0.14 %	18,407
SIRIU24	Sep 2024	4,002	1.73	1.69	0.04 2.37 %	1,126	-81.61 %	6,124	-44.95 %	11,124	0.00 %	11,124	-38.62 %	18,124
BCPGM24	Jun 2024	3,600	8.75	8.80	-0.05 -0.57 %	12,167	-11.45 %	13,740	29.14 %	10,640	0.00 %	10,640	0.00 %	10,640

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		03-Jan-24	(+/-)	02-Jan-24	(+/-)	28-Dec-23	(+/-)	27-Dec-23	(+/-)		26-Dec-23	03-Jan-24	02-Jan-24	Change
GUNKULH24	Mar 2024	127,372	0.79 %	126,372	-0.70 %	127,263	0.05 %	127,203	0.46 %	126,617	2,080	2.89	2.90	-0.01 -0.34 %
BLANDM24	Jun 2024	111,084	0.46 %	110,571	0.91 %	109,571	0.00 %	109,571	0.46 %	109,071	513	0.74	0.73	0.01 1.37 %
KTCH24	Mar 2024	74,845	0.00 %	74,844	0.03 %	74,820	0.05 %	74,782	-4.50 %	78,307	38	44.65	44.73	-0.08 -0.18 %
BLANDH24	Mar 2024	53,626	-0.01 %	53,629	0.32 %	53,456	1.04 %	52,906	0.21 %	52,793	342	0.73	0.73	0.00 0.00 %
BANPUM24	Jun 2024	47,379	-0.71 %	47,720	7.80 %	44,266	2.34 %	43,252	13.88 %	37,981	563	6.75	6.78	-0.03 -0.44 %
RSU24	Sep 2024	41,606	0.00 %	41,606	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	1	13.90	13.97	-0.07 -0.50 %
AAVH24	Mar 2024	40,701	4.64 %	38,895	5.49 %	36,871	0.83 %	36,567	6.02 %	34,491	7,640	2.15	2.14	0.01 0.47 %
BANPUH24	Mar 2024	39,411	-1.34 %	39,947	0.59 %	39,713	-0.80 %	40,034	8.35 %	36,949	688	6.81	6.98	-0.17 -2.44 %
IRPCH24	Mar 2024	35,956	2.25 %	35,166	0.05 %	35,149	-0.01 %	35,153	4.52 %	33,634	833	2.07	2.09	-0.02 -0.96 %
KTBU24	Sep 2024	35,406	0.00 %	35,406	0.00 %	35,406	0.00 %	35,406	3.51 %	34,206	0	18.41	18.56	-0.15 -0.81 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.62	0.14	29.17
CKP	3.62	0.26	7.74
AWC	3.84	0.20	5.49
SIRI	1.85	0.06	3.35
STA	16.80	0.50	3.07
STEC	8.80	0.25	2.92
BJC	26.50	0.75	2.91
JAS	2.16	0.06	2.86
JMT	27.75	0.75	2.78
PRM	5.55	0.15	2.78

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	40.00	-1.50	-3.61
PTTEP	146.00	-5.00	-3.31
AMATA	24.90	-0.85	-3.30
GLOBAL	16.30	-0.50	-2.98
COM7	25.75	-0.75	-2.83
KCE	54.50	-1.50	-2.68
CRC	39.50	-1.00	-2.47
GPSC	49.50	-1.00	-1.98
HANA	54.00	-1.00	-1.82
BCPG	8.75	-0.15	-1.69

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
01/03/2024	71,384	87,339	-15,955	22,232	17,380	4,852	74,039	62,936	11,103	167,655	550,238

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2024	24,787	30,699	-5,912	1,880	2,106	-226	18,722	12,584	6,138	45,389	68,663

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2024	456	618	-162	20,823	20,862	-39	21,941	21,740	201	43,220	139,434