

QA Report : TFXE Information

Friday, 05 January 2024

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|-------------|---------------|---------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 04-Jan-24 | 03-Jan-24 | Change | 04-Jan-24 | (+/-) | 03-Jan-24 | (+/-) | 02-Jan-24 | (+/-) | 28-Dec-23 | (+/-) | 27-Dec-23 |
| S50F24 | Jan 2024 | 877.70 | 877.30 | 0.40 0.05 % | 402 | 11.67 % | 360 | 4.65 % | 344 | 12.79 % | 305 | -6.73 % | 327 |
| S50G24 | Feb 2024 | 876.70 | 876.00 | 0.70 0.08 % | 137 | 12.30 % | 122 | -14.08 % | 142 | 6.77 % | 133 | 3.10 % | 129 |
| S50H24 | Mar 2024 | 875.20 | 874.60 | 0.60 0.07 % | 543,034 | 11.02 % | 489,111 | -5.33 % | 516,656 | 5.12 % | 491,477 | -0.49 % | 493,886 |
| S50M24 | Jun 2024 | 873.00 | 872.40 | 0.60 0.07 % | 43,659 | 8.63 % | 40,190 | -5.89 % | 42,705 | 9.92 % | 38,852 | -1.72 % | 39,531 |
| S50U24 | Sep 2024 | 870.00 | 869.50 | 0.50 0.06 % | 18,621 | 5.44 % | 17,660 | -5.68 % | 18,724 | 8.22 % | 17,301 | -2.72 % | 17,785 |
| S50Z24 | Dec 2024 | 871.00 | 870.70 | 0.30 0.03 % | 3,649 | 30.55 % | 2,795 | 11.93 % | 2,497 | 62.25 % | 1,539 | 63.55 % | 941 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
| | | | 04-Jan-24 | 03-Jan-24 | Change | 04-Jan-24 | (+/-) | 03-Jan-24 | (+/-) | 02-Jan-24 | (+/-) | 28-Dec-23 | (+/-) | 27-Dec-23 |
| AWCH24 | Mar 2024 | 9,212 | 4.02 | 3.84 | 0.18 4.69 % | 15,931 | 14.75 % | 13,883 | -2.00 % | 14,166 | 0.73 % | 14,063 | -0.33 % | 14,110 |
| SIRIH24 | Mar 2024 | 5,065 | 1.80 | 1.78 | 0.02 1.12 % | 7,133 | -29.59 % | 10,131 | 65.13 % | 6,135 | -8.08 % | 6,674 | -22.73 % | 8,637 |
| TTBH24 | Mar 2024 | 4,074 | 1.66 | 1.67 | -0.01 -0.60 % | 14,314 | -17.27 % | 17,303 | 0.66 % | 17,189 | -19.07 % | 21,239 | 4.02 % | 20,418 |
| WHAH24 | Mar 2024 | 4,051 | 5.15 | 5.11 | 0.04 0.78 % | 9,153 | 37.29 % | 6,667 | -6.77 % | 7,151 | 8.17 % | 6,611 | 0.06 % | 6,607 |
| AAVH24 | Mar 2024 | 3,832 | 2.16 | 2.15 | 0.01 0.47 % | 35,918 | -11.75 % | 40,701 | 4.64 % | 38,895 | 5.49 % | 36,871 | 0.83 % | 36,567 |
| PTTH24 | Mar 2024 | 2,831 | 35.10 | 34.87 | 0.23 0.66 % | 5,383 | -32.50 % | 7,975 | 21.61 % | 6,558 | 14.11 % | 5,747 | 1.66 % | 5,653 |
| JASH24X | Mar 2024 | 2,671 | 2.03 | 2.06 | -0.03 -1.46 % | 17,955 | -10.92 % | 20,156 | -2.30 % | 20,630 | 4.42 % | 19,756 | 0.31 % | 19,694 |
| PTTGCH24 | Mar 2024 | 2,633 | 37.60 | 38.75 | -1.15 -2.97 % | 9,496 | 13.43 % | 8,372 | -0.62 % | 8,424 | -5.89 % | 8,951 | -1.69 % | 9,105 |
| BEMH24 | Mar 2024 | 2,569 | 8.10 | 7.96 | 0.14 1.76 % | 10,184 | -12.84 % | 11,684 | -3.84 % | 12,151 | -10.96 % | 13,647 | -3.06 % | 14,078 |
| AAVM24 | Jun 2024 | 2,514 | 2.17 | 2.16 | 0.01 0.46 % | 22,061 | 2.39 % | 21,547 | 13.15 % | 19,043 | 0.06 % | 19,031 | 0.00 % | 19,031 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | | Volume (Contract) | Settle Price | | | | | | |
|-------------------------|------------------|-----------------|----------|-----------|---------|-----------|----------------------|--------------|-----------|---------|-----------|-----------|-----------|---------------|
| | | 04-Jan-24 | (+/-) | 03-Jan-24 | (+/-) | 02-Jan-24 | | (+/-) | 28-Dec-23 | (+/-) | 27-Dec-23 | 04-Jan-24 | 03-Jan-24 | Change |
| GUNKULH24 | Mar 2024 | 126,419 | -0.75 % | 127,372 | 0.79 % | 126,372 | -0.70 % | 127,263 | 0.05 % | 127,203 | 56 | 2.91 | 2.89 | 0.02 0.69 % |
| BLANDM24 | Jun 2024 | 111,354 | 0.24 % | 111,084 | 0.46 % | 110,571 | 0.91 % | 109,571 | 0.00 % | 109,571 | 270 | 0.73 | 0.74 | -0.01 -1.35 % |
| KTCH24 | Mar 2024 | 74,915 | 0.09 % | 74,845 | 0.00 % | 74,844 | 0.03 % | 74,820 | 0.05 % | 74,782 | 78 | 44.43 | 44.65 | -0.22 -0.49 % |
| BLANDH24 | Mar 2024 | 53,321 | -0.57 % | 53,626 | -0.01 % | 53,629 | 0.32 % | 53,456 | 1.04 % | 52,906 | 140 | 0.73 | 0.73 | 0.00 0.00 % |
| BANPUM24 | Jun 2024 | 47,385 | 0.01 % | 47,379 | -0.71 % | 47,720 | 7.80 % | 44,266 | 2.34 % | 43,252 | 21 | 6.65 | 6.75 | -0.10 -1.48 % |
| RSU24 | Sep 2024 | 41,606 | 0.00 % | 41,606 | 0.00 % | 41,606 | 0.00 % | 41,605 | 0.00 % | 41,605 | 1 | 13.80 | 13.90 | -0.10 -0.72 % |
| BANPUH24 | Mar 2024 | 39,841 | 1.09 % | 39,411 | -1.34 % | 39,947 | 0.59 % | 39,713 | -0.80 % | 40,034 | 1,442 | 6.77 | 6.81 | -0.04 -0.59 % |
| IRPCH24 | Mar 2024 | 36,144 | 0.52 % | 35,956 | 2.25 % | 35,166 | 0.05 % | 35,149 | -0.01 % | 35,153 | 311 | 2.09 | 2.07 | 0.02 0.97 % |
| AAVH24 | Mar 2024 | 35,918 | -11.75 % | 40,701 | 4.64 % | 38,895 | 5.49 % | 36,871 | 0.83 % | 36,567 | 3,832 | 2.16 | 2.15 | 0.01 0.47 % |
| KTBU24 | Sep 2024 | 35,406 | 0.00 % | 35,406 | 0.00 % | 35,406 | 0.00 % | 35,406 | 0.00 % | 35,406 | 0 | 18.40 | 18.41 | -0.01 -0.05 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|------|
| | | (Baht) | (%) |
| AWC | 4.04 | 0.20 | 5.21 |
| BJC | 27.50 | 1.00 | 3.77 |
| JMT | 28.75 | 1.00 | 3.60 |
| PSL | 9.05 | 0.30 | 3.43 |
| ITD | 0.95 | 0.03 | 3.26 |
| S | 0.95 | 0.03 | 3.26 |
| STEC | 9.05 | 0.25 | 2.84 |
| CENTEL | 46.25 | 1.25 | 2.78 |
| CK | 22.20 | 0.60 | 2.78 |
| AOT | 64.00 | 1.50 | 2.40 |
| PTTEP | 149.50 | 3.50 | 2.40 |

Top Losser (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| KEX | 5.75 | -0.60 | -9.45 |
| DELTA | 87.00 | -3.00 | -3.33 |
| BEAUTY | 0.60 | -0.02 | -3.23 |
| PTTGC | 37.50 | -1.25 | -3.23 |
| KCE | 53.00 | -1.50 | -2.75 |
| HANA | 52.75 | -1.25 | -2.31 |
| THCOM | 13.20 | -0.30 | -2.22 |
| MAJOR | 15.00 | -0.30 | -1.96 |
| JAS | 2.12 | -0.04 | -1.85 |
| VGI | 2.18 | -0.04 | -1.80 |

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 |
| 01/04/2024 | 101,452 | 102,103 | -651 | 35,662 | 33,724 | 1,938 | 109,056 | 110,343 | -1,287 | 246,170 | 609,502 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 01/04/2024 | 37,320 | 39,784 | -2,464 | 2,321 | 2,484 | -163 | 24,876 | 22,249 | 2,627 | 64,517 | 82,611 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|------|--------------------|-------|--------|----------------|--------|---------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 01/04/2024 | 110 | 215 | -105 | 33,898 | 8,057 | 25,841 | 24,868 | 50,604 | -25,736 | 58,876 | 124,740 |