

### QA Report : TFXE Information

Monday, 15 January 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		12-Jan-24	11-Jan-24	Change	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24	(+/-)	09-Jan-24	(+/-)	08-Jan-24
S50F24	Jan 2024	865.50	864.60	0.90 0.10 %	377	15.29 %	327	-2.10 %	334	-1.18 %	338	11.18 %	304
S50G24	Feb 2024	864.50	863.10	1.40 0.16 %	129	7.50 %	120	0.00 %	120	-6.98 %	129	-7.86 %	140
S50H24	Mar 2024	861.20	861.20	0.00 0.00 %	526,149	1.51 %	518,333	-0.33 %	520,033	-3.43 %	538,485	3.51 %	520,206
S50M24	Jun 2024	859.00	859.00	0.00 0.00 %	47,047	2.23 %	46,020	0.65 %	45,724	2.61 %	44,562	-3.65 %	46,248
S50U24	Sep 2024	856.40	856.20	0.20 0.02 %	18,868	2.01 %	18,496	-0.62 %	18,611	-2.64 %	19,115	3.08 %	18,544
S50Z24	Dec 2024	856.90	857.20	-0.30 -0.03 %	6,004	17.04 %	5,130	20.45 %	4,259	5.06 %	4,054	3.08 %	3,933

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jan-24	11-Jan-24	Change	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24	(+/-)	09-Jan-24	(+/-)	08-Jan-24
WHAH24	Mar 2024	7,224	4.81	4.93	-0.12 -2.43 %	16,896	37.12 %	12,322	0.22 %	12,295	-4.33 %	12,852	25.43 %	10,246
BEMH24	Mar 2024	3,508	7.86	7.94	-0.08 -1.01 %	14,586	31.67 %	11,078	-0.34 %	11,116	-4.10 %	11,591	4.54 %	11,088
PTTH24	Mar 2024	3,274	34.05	34.62	-0.57 -1.65 %	10,530	19.86 %	8,785	4.81 %	8,382	7.72 %	7,781	30.14 %	5,979
KBANKH24	Mar 2024	2,990	132.50	130.00	2.50 1.92 %	7,953	-6.67 %	8,521	0.53 %	8,476	29.27 %	6,557	-0.32 %	6,578
ITDH24	Mar 2024	2,957	0.70	0.67	0.03 4.48 %	9,778	26.72 %	7,716	-16.92 %	9,287	-10.19 %	10,341	0.15 %	10,326
TTAH24	Mar 2024	2,672	6.47	6.20	0.27 4.35 %	5,001	9.70 %	4,559	0.33 %	4,544	-24.62 %	6,028	-0.30 %	6,046
COM7H24	Mar 2024	2,119	22.60	22.71	-0.11 -0.48 %	8,011	11.68 %	7,173	14.66 %	6,256	0.92 %	6,199	-1.73 %	6,308
VGIH24	Mar 2024	2,090	1.89	1.89	0.00 0.00 %	12,245	-24.94 %	16,314	-4.28 %	17,043	-20.83 %	21,527	3.32 %	20,836
AAVH24	Mar 2024	2,083	2.09	2.05	0.04 1.95 %	37,869	0.17 %	37,804	-1.41 %	38,344	-1.63 %	38,979	2.83 %	37,905
BTSH24	Mar 2024	2,020	7.05	7.13	-0.08 -1.12 %	10,010	21.66 %	8,228	-2.79 %	8,464	0.01 %	8,463	-0.02 %	8,465

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		12-Jan-24	(+/-)	11-Jan-24	(+/-)		10-Jan-24	(+/-)	09-Jan-24	(+/-)	08-Jan-24	Change		
GUNKULH24	Mar 2024	122,868	-0.18 %	123,095	0.07 %	20	123,007	-0.31 %	123,384	0.00 %	123,382	2.83	2.80	0.03 1.07 %
BLANDM24	Jun 2024	111,354	0.00 %	111,355	0.00 %	1	111,356	0.00 %	111,354	0.00 %	111,354	0.75	0.74	0.01 1.35 %
KTCH24	Mar 2024	76,504	2.01 %	74,998	0.03 %	1,586	74,977	-0.03 %	74,996	0.02 %	74,981	44.55	44.26	0.29 0.66 %
BLANDH24	Mar 2024	50,247	-1.00 %	50,757	-0.97 %	24	51,256	-2.84 %	52,756	-0.03 %	52,771	0.75	0.74	0.01 1.35 %
BANPUM24	Jun 2024	45,526	0.06 %	45,499	0.01 %	27	45,494	-6.18 %	48,490	2.22 %	47,438	6.47	6.56	-0.09 -1.37 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	1	41,607	0.00 %	41,606	0.00 %	41,606	13.63	13.65	-0.02 -0.15 %
BANPUH24	Mar 2024	39,732	0.61 %	39,493	-1.63 %	550	40,149	-0.31 %	40,272	2.17 %	39,416	6.66	6.66	0.00 0.00 %
AAVH24	Mar 2024	37,869	0.17 %	37,804	-1.41 %	2,083	38,344	-1.63 %	38,979	2.83 %	37,905	2.09	2.05	0.04 1.95 %
KTBU24	Sep 2024	35,406	0.00 %	35,406	-0.56 %	0	35,606	0.00 %	35,606	0.00 %	35,606	18.33	18.24	0.09 0.49 %
LHH24	Mar 2024	32,771	1.60 %	32,256	0.00 %	515	32,256	-1.49 %	32,745	1.59 %	32,233	8.01	8.06	-0.05 -0.62 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	5.65	0.25	4.63
ITD	0.70	0.03	4.48
BEAUTY	0.61	0.02	3.39
KBANK	132.50	3.50	2.71
STEC	9.45	0.20	2.16
HANA	52.25	1.00	1.95
AAV	2.10	0.04	1.94
BJC	26.75	0.50	1.90
TTA	6.55	0.10	1.55
CPALL	55.00	0.75	1.38
OSP	22.10	0.30	1.38

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	4.78	-0.16	-3.24
TOP	51.75	-1.25	-2.36
PTT	34.25	-0.75	-2.14
PTTGC	36.00	-0.75	-2.04
CPN	65.50	-1.25	-1.87
AP	11.30	-0.20	-1.74
BEM	7.90	-0.10	-1.25
BGRIM	26.75	-0.25	-0.93
JAS	2.18	-0.02	-0.91
COM7	23.00	-0.20	-0.86

## 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
01/12/2024	61,247	66,939	-5,692	25,233	27,877	-2,644	85,885	77,549	8,336	172,365	598,574

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2024	36,504	34,153	2,351	5,770	4,416	1,354	24,572	28,277	-3,705	66,846	83,861

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2024	438	757	-319	27,845	26,424	1,421	35,737	36,839	-1,102	64,020	117,080