

## QA Report : TFXE Information

Thursday, 18 January 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		17-Jan-24	16-Jan-24	Change	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24
S50F24	Jan 2024	843.20	856.00	-12.80 -1.50 %	387	10.57 %	350	1.45 %	345	-8.49 %	377	15.29 %	327
S50G24	Feb 2024	841.20	854.70	-13.50 -1.58 %	182	30.00 %	140	-2.10 %	143	10.85 %	129	7.50 %	120
S50H24	Mar 2024	839.00	851.90	-12.90 -1.51 %	594,914	9.34 %	544,105	2.82 %	529,160	0.57 %	526,149	1.51 %	518,333
S50M24	Jun 2024	836.70	849.70	-13.00 -1.53 %	56,350	14.44 %	49,241	1.02 %	48,742	3.60 %	47,047	2.23 %	46,020
S50U24	Sep 2024	834.50	847.20	-12.70 -1.50 %	21,274	6.88 %	19,904	6.78 %	18,641	-1.20 %	18,868	2.01 %	18,496
S50Z24	Dec 2024	834.40	847.40	-13.00 -1.53 %	9,040	22.00 %	7,410	9.83 %	6,747	12.38 %	6,004	17.04 %	5,130

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jan-24	16-Jan-24	Change	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24
TUM24	Jun 2024	21,858	14.67	14.41	0.26 1.80 %	9,348	-68.44 %	29,621	1.16 %	29,282	0.04 %	29,269	0.05 %	29,254
TUH24	Mar 2024	18,382	14.80	14.30	0.50 3.50 %	9,699	-53.25 %	20,747	4.94 %	19,771	2.19 %	19,347	0.06 %	19,336
WHAH24	Mar 2024	10,315	4.64	4.81	-0.17 -3.53 %	16,465	-1.65 %	16,742	18.13 %	14,173	-16.12 %	16,896	37.12 %	12,322
BECH24	Mar 2024	10,007	4.90	4.99	-0.09 -1.80 %	40,673	-0.01 %	40,676	276.11 %	10,815	0.00 %	10,815	1.97 %	10,606
PRMH24	Mar 2024	8,585	5.95	5.61	0.34 6.06 %	4,684	78.10 %	2,630	23.47 %	2,130	0.00 %	2,130	0.00 %	2,130
BEMH24	Mar 2024	5,083	7.65	7.87	-0.22 -2.80 %	20,162	25.34 %	16,086	6.63 %	15,086	3.43 %	14,586	31.67 %	11,078
WHAM24	Jun 2024	5,030	4.63	4.80	-0.17 -3.54 %	4,585	28.97 %	3,555	0.00 %	3,555	0.00 %	3,555	0.03 %	3,554
HMPROH24	Mar 2024	4,254	11.32	11.78	-0.46 -3.90 %	9,259	37.52 %	6,733	-2.56 %	6,910	0.01 %	6,909	0.00 %	6,909
BEAUTYU24	Sep 2024	4,161	0.62	0.63	-0.01 -1.59 %	5,181	0.21 %	5,170	0.00 %	5,170	0.00 %	5,170	0.00 %	5,170
IRPCH24	Mar 2024	4,119	1.98	1.97	0.01 0.51 %	22,257	18.86 %	18,726	-0.01 %	18,728	0.14 %	18,702	-8.19 %	20,370

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price						
		17-Jan-24	(+/-)	16-Jan-24	(+/-)		17-Jan-24	(+/-)	16-Jan-24	Change			
GUNKULH24	Mar 2024	123,062	-0.39 %	123,547	0.56 %	585	122,865	0.00 %	122,868	-0.18 %	2.95	2.99	-0.04 -1.34 %
BLANDM24	Jun 2024	111,340	-0.01 %	111,347	-0.01 %	507	111,354	0.00 %	111,354	0.00 %	0.80	0.82	-0.02 -2.44 %
KTCH24	Mar 2024	76,671	0.32 %	76,425	-0.02 %	281	76,444	-0.08 %	76,504	2.01 %	43.00	43.55	-0.55 -1.26 %
BLANDH24	Mar 2024	51,028	0.93 %	50,558	-0.34 %	540	50,731	0.96 %	50,247	-1.00 %	0.80	0.82	-0.02 -2.44 %
BANPUM24	Jun 2024	46,523	2.19 %	45,524	0.00 %	1,110	45,525	0.00 %	45,526	0.06 %	6.30	6.40	-0.10 -1.56 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	2	41,608	0.00 %	41,608	0.00 %	13.56	13.72	-0.16 -1.17 %
BECH24	Mar 2024	40,673	-0.01 %	40,676	##### %	10,007	10,815	0.00 %	10,815	1.97 %	4.90	4.99	-0.09 -1.80 %
BANPUH24	Mar 2024	39,736	-2.06 %	40,571	1.32 %	1,677	40,042	0.78 %	39,732	0.61 %	6.43	6.59	-0.16 -2.43 %
AAVH24	Mar 2024	36,331	-4.02 %	37,851	0.00 %	1,562	37,850	-0.05 %	37,869	0.17 %	2.05	2.04	0.01 0.49 %
KTBU24	Sep 2024	35,506	0.28 %	35,406	0.00 %	100	35,406	0.00 %	35,406	0.00 %	18.13	18.26	-0.13 -0.71 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.90	0.25	4.42
ERW	4.84	0.14	2.98
TU	15.00	0.40	2.74
TKN	10.30	0.20	1.98
MAJOR	14.50	0.20	1.40
CBG	77.00	0.75	0.98
KBANK	131.00	0.50	0.38

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	22.30	-1.80	-7.47
M	35.25	-2.50	-6.62
WHA	4.56	-0.26	-5.39
STEC	8.90	-0.50	-5.32
HMPRO	11.20	-0.60	-5.08
PSL	7.85	-0.40	-4.85
EA	39.75	-2.00	-4.79
IVL	24.90	-1.10	-4.23
GPSC	46.00	-2.00	-4.17
SCC	273.00	-11.00	-3.87

## 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
17/01/2024	90,679	117,428	-26,749	46,272	37,757	8,515	128,495	110,261	18,234	265,446	682,147

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/01/2024	27,076	31,798	-4,722	2,424	3,394	-970	26,179	20,487	5,692	55,679	80,970

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/01/2024	440	286	154	27,056	22,608	4,448	25,116	29,718	-4,602	52,612	122,312