

QA Report : TFXE Information

Friday, 19 January 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		18-Jan-24	17-Jan-24	Change	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24
S50F24	Jan 2024	841.10	843.20	-2.10 -0.25 %	354	-8.53 %	387	10.57 %	350	1.45 %	345	-8.49 %	377
S50G24	Feb 2024	839.80	841.20	-1.40 -0.17 %	152	-16.48 %	182	30.00 %	140	-2.10 %	143	10.85 %	129
S50H24	Mar 2024	835.90	839.00	-3.10 -0.37 %	590,438	-0.75 %	594,914	9.34 %	544,105	2.82 %	529,160	0.57 %	526,149
S50M24	Jun 2024	833.70	836.70	-3.00 -0.36 %	58,477	3.77 %	56,350	14.44 %	49,241	1.02 %	48,742	3.60 %	47,047
S50U24	Sep 2024	831.50	834.50	-3.00 -0.36 %	21,417	0.67 %	21,274	6.88 %	19,904	6.78 %	18,641	-1.20 %	18,868
S50Z24	Dec 2024	831.50	834.40	-2.90 -0.35 %	9,155	1.27 %	9,040	22.00 %	7,410	9.83 %	6,747	12.38 %	6,004

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Jan-24	17-Jan-24	Change	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24
TUM24	Jun 2024	6,065	15.15	14.67	0.48 3.27 %	3,595	-61.54 %	9,348	-68.44 %	29,621	1.16 %	29,282	0.04 %	29,269
WHAH24	Mar 2024	5,374	4.61	4.64	-0.03 -0.65 %	17,177	4.32 %	16,465	-1.65 %	16,742	18.13 %	14,173	-16.12 %	16,896
GUNKULH24	Mar 2024	5,014	2.93	2.95	-0.02 -0.68 %	127,683	3.76 %	123,062	-0.39 %	123,547	0.56 %	122,865	0.00 %	122,868
TRUEH24	Mar 2024	4,317	5.35	5.22	0.13 2.49 %	27,366	-1.11 %	27,672	0.77 %	27,461	19.62 %	22,956	2.24 %	22,454
HMPROH24	Mar 2024	3,096	10.80	11.32	-0.52 -4.59 %	6,894	-25.54 %	9,259	37.52 %	6,733	-2.56 %	6,910	0.01 %	6,909
KTBM24	Jun 2024	3,066	17.50	17.85	-0.35 -1.96 %	32,448	10.37 %	29,398	0.24 %	29,327	0.12 %	29,292	-0.66 %	29,487
IVLH24	Mar 2024	2,905	24.28	25.15	-0.87 -3.46 %	8,331	5.68 %	7,883	0.95 %	7,809	-3.72 %	8,111	4.25 %	7,780
PTTH24	Mar 2024	2,707	33.29	33.00	0.29 0.88 %	8,868	3.54 %	8,565	4.83 %	8,170	-24.11 %	10,765	2.23 %	10,530
BTSH24	Mar 2024	2,523	7.01	7.00	0.01 0.14 %	11,078	-11.82 %	12,563	18.98 %	10,559	4.98 %	10,058	0.48 %	10,010
BLANDH24	Mar 2024	2,153	0.79	0.80	-0.01 -1.25 %	52,577	3.04 %	51,028	0.93 %	50,558	-0.34 %	50,731	0.96 %	50,247

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		18-Jan-24	(+/-)	17-Jan-24	(+/-)		18-Jan-24	17-Jan-24	Change					
GUNKULH24	Mar 2024	127,683	3.76 %	123,062	-0.39 %	123,547	0.56 %	122,865	0.00 %	122,868	5,014	2.93	2.95	-0.02 -0.68 %
BLANDM24	Jun 2024	110,333	-0.90 %	111,340	-0.01 %	111,347	-0.01 %	111,354	0.00 %	111,354	500	0.79	0.80	-0.01 -1.25 %
KTCH24	Mar 2024	76,436	-0.31 %	76,671	0.32 %	76,425	-0.02 %	76,444	-0.08 %	76,504	178	43.00	43.00	0.00 0.00 %
BLANDH24	Mar 2024	52,577	3.04 %	51,028	0.93 %	50,558	-0.34 %	50,731	0.96 %	50,247	2,153	0.79	0.80	-0.01 -1.25 %
BANPUM24	Jun 2024	46,528	0.01 %	46,523	2.19 %	45,524	0.00 %	45,525	0.00 %	45,526	311	6.49	6.30	0.19 3.02 %
BECH24	Mar 2024	42,577	4.68 %	40,673	-0.01 %	40,676	##### %	10,815	0.00 %	10,815	1,924	4.85	4.90	-0.05 -1.02 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0	13.56	13.56	0.00 0.00 %
BANPUH24	Mar 2024	38,109	-4.09 %	39,736	-2.06 %	40,571	1.32 %	40,042	0.78 %	39,732	1,745	6.60	6.43	0.17 2.64 %
AAVH24	Mar 2024	36,820	1.35 %	36,331	-4.02 %	37,851	0.00 %	37,850	-0.05 %	37,869	595	2.02	2.05	-0.03 -1.46 %
KTBU24	Sep 2024	36,312	2.27 %	35,506	0.28 %	35,406	0.00 %	35,406	0.00 %	35,406	806	17.56	18.13	-0.57 -3.14 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	48.25	2.25	4.89
PSL	8.15	0.30	3.82
MEGA	42.50	1.50	3.66
TU	15.50	0.50	3.33
BANPU	6.55	0.20	3.15
ITD	0.74	0.02	2.78
AMATA	22.90	0.60	2.69
PTG	8.90	0.20	2.30
WHA	4.66	0.10	2.19
M	36.00	0.75	2.13

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	47.25	-2.25	-4.55
HMPRO	10.70	-0.50	-4.46
IVL	23.90	-1.00	-4.02
HANA	48.75	-1.50	-2.99
MINT	27.00	-0.75	-2.70
BLAND	0.78	-0.02	-2.50
SAWAD	39.25	-1.00	-2.48
BBL	145.00	-3.00	-2.03
AWC	3.94	-0.08	-1.99
EA	39.00	-0.75	-1.89

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
18/01/2024	97,057	105,284	-8,227	31,477	34,071	-2,594	119,779	108,958	10,821	248,313	679,993

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/01/2024	20,790	24,041	-3,251	3,026	3,631	-605	20,947	17,091	3,856	44,763	77,842

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/01/2024	43	132	-89	11,946	10,093	1,853	18,484	20,248	-1,764	30,473	104,846