

QA Report : TFXE Information

Tuesday, 23 January 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Jan-24	19-Jan-24	Change	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24
S50F24	Jan 2024	838.30	845.50	-7.20 -0.85 %	393	-2.96 %	405	14.41 %	354	-8.53 %	387	10.57 %	350
S50G24	Feb 2024	836.20	842.60	-6.40 -0.76 %	147	9.70 %	134	-11.84 %	152	-16.48 %	182	30.00 %	140
S50H24	Mar 2024	832.20	839.40	-7.20 -0.86 %	590,549	3.00 %	573,325	-2.90 %	590,438	-0.75 %	594,914	9.34 %	544,105
S50M24	Jun 2024	829.90	837.10	-7.20 -0.86 %	57,870	-2.31 %	59,236	1.30 %	58,477	3.77 %	56,350	14.44 %	49,241
S50U24	Sep 2024	827.70	834.80	-7.10 -0.85 %	20,274	6.08 %	19,112	-10.76 %	21,417	0.67 %	21,274	6.88 %	19,904
S50Z24	Dec 2024	827.60	834.60	-7.00 -0.84 %	9,650	10.05 %	8,769	-4.22 %	9,155	1.27 %	9,040	22.00 %	7,410

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jan-24	19-Jan-24	Change	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24
TTBH24	Mar 2024	23,192	1.79	1.69	0.10 5.92 %	22,704	157.01 %	8,834	-27.52 %	12,188	-3.36 %	12,612	-1.84 %	12,848
LHH24	Mar 2024	15,071	7.60	7.66	-0.06 -0.78 %	17,806	-45.81 %	32,856	0.00 %	32,855	-0.01 %	32,858	0.17 %	32,803
AOTH24	Mar 2024	14,374	60.69	61.54	-0.85 -1.38 %	21,030	-0.42 %	21,118	-2.25 %	21,605	-0.25 %	21,660	-17.36 %	26,211
BEAUTYZ24	Dec 2024	12,000	0.63	0.63	0.00 0.00 %	12,000	-0.42 %	0	-2.25 %	0	-0.25 %	0	-17.36 %	0
KTBH24	Mar 2024	6,325	16.30	18.21	-1.91 ##### %	13,781	3.33 %	13,337	-13.24 %	15,372	0.95 %	15,227	1.66 %	14,978
BEMH24	Mar 2024	6,012	7.44	7.45	-0.01 -0.13 %	18,619	-5.05 %	19,610	-0.13 %	19,636	-2.61 %	20,162	25.34 %	16,086
TTBZ24	Dec 2024	5,000	1.76	1.66	0.10 6.02 %	5,096	5,208.33 %	96	0.00 %	96	26.32 %	76	18.75 %	64
TTBU24	Sep 2024	4,658	1.75	1.67	0.08 4.79 %	2,779	4.91 %	2,649	322.49 %	627	3.29 %	607	0.00 %	607
TRUEM24	Jun 2024	4,500	5.38	5.48	-0.10 -1.82 %	25,528	21.40 %	21,028	-4.51 %	22,021	2.32 %	21,521	13.14 %	19,022
TTBM24	Jun 2024	3,413	1.72	1.65	0.07 4.24 %	36,849	-3.33 %	38,117	280.18 %	10,026	-13.00 %	11,524	-14.65 %	13,502

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24	(Contract)	22-Jan-24	19-Jan-24	Change
GUNKULH24	Mar 2024	124,701	0.17 %	124,492	-2.50 %	127,683	3.76 %	123,062	-0.39 %	123,547	231	2.92	2.94	-0.02 -0.68 %
BLANDM24	Jun 2024	110,333	0.00 %	110,333	0.00 %	110,333	-0.90 %	111,340	-0.01 %	111,347	0	0.80	0.78	0.02 2.56 %
KTCH24	Mar 2024	76,706	-0.01 %	76,717	0.37 %	76,436	-0.31 %	76,671	0.32 %	76,425	10	42.85	42.88	-0.03 -0.07 %
BLANDH24	Mar 2024	52,351	0.14 %	52,277	-0.57 %	52,577	3.04 %	51,028	0.93 %	50,558	120	0.80	0.78	0.02 2.56 %
BANPUM24	Jun 2024	46,225	0.00 %	46,224	-0.65 %	46,528	0.01 %	46,523	2.19 %	45,524	3	6.40	6.43	-0.03 -0.47 %
BECH24	Mar 2024	42,578	0.05 %	42,556	-0.05 %	42,577	4.68 %	40,673	-0.01 %	40,676	22	4.82	4.85	-0.03 -0.62 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0	13.58	13.58	0.00 0.00 %
KTBU24	Sep 2024	38,221	5.26 %	36,312	0.00 %	36,312	2.27 %	35,506	0.28 %	35,406	1,910	16.07	18.08	-2.01 ##### %
BANPUH24	Mar 2024	38,030	-1.23 %	38,503	1.03 %	38,109	-4.09 %	39,736	-2.06 %	40,571	1,287	6.54	6.67	-0.13 -1.95 %
AAVH24	Mar 2024	37,396	2.81 %	36,375	-1.21 %	36,820	1.35 %	36,331	-4.02 %	37,851	2,699	2.03	2.02	0.01 0.50 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTB	1.80	0.11	6.51
EPG	7.80	0.25	3.31
ICHI	16.70	0.40	2.45
BCH	22.90	0.50	2.23
TCAP	51.75	1.00	1.97
PLANB	8.85	0.15	1.72
CHG	3.18	0.04	1.27
AAV	2.02	0.02	1.00
KEX	5.40	0.05	0.93
BDMS	27.50	0.25	0.92

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	16.20	-1.90	-10.50
JMT	23.40	-2.10	-8.24
MTC	40.75	-2.00	-4.68
EA	37.75	-1.75	-4.43
KBANK	120.50	-5.00	-3.98
VGI	1.72	-0.06	-3.37
GPSC	47.75	-1.50	-3.05
AMATA	22.30	-0.70	-3.04
BANPU	6.45	-0.20	-3.01
CBG	73.75	-2.25	-2.96

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
22/01/2024	73,713	89,339	-15,626	37,458	34,921	2,537	101,140	88,051	13,089	212,311	678,883

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/01/2024	16,321	15,930	391	1,944	1,812	132	16,355	16,878	-523	34,620	64,648

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/01/2024	179	12	167	9,198	9,090	108	14,347	14,622	-275	23,724	104,565