

QA Report : TFXE Information

Thursday, 25 January 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		24-Jan-24	23-Jan-24	Change	24-Jan-24	(+/-)	23-Jan-24	(+/-)	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24
S50F24	Jan 2024	846.70	831.50	15.20 1.83 %	365	0.55 %	363	-7.63 %	393	-2.96 %	405	14.41 %	354
S50G24	Feb 2024	843.80	828.70	15.10 1.82 %	137	-3.52 %	142	-3.40 %	147	9.70 %	134	-11.84 %	152
S50H24	Mar 2024	840.70	825.80	14.90 1.80 %	614,729	1.61 %	604,974	2.44 %	590,549	3.00 %	573,325	-2.90 %	590,438
S50M24	Jun 2024	837.90	823.40	14.50 1.76 %	64,127	5.50 %	60,784	5.04 %	57,870	-2.31 %	59,236	1.30 %	58,477
S50U24	Sep 2024	835.50	821.10	14.40 1.75 %	21,541	2.33 %	21,050	3.83 %	20,274	6.08 %	19,112	-10.76 %	21,417
S50Z24	Dec 2024	835.60	821.20	14.40 1.75 %	9,768	-3.77 %	10,151	5.19 %	9,650	10.05 %	8,769	-4.22 %	9,155

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jan-24	23-Jan-24	Change	24-Jan-24	(+/-)	23-Jan-24	(+/-)	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24
TRUEH24	Mar 2024	6,299	5.85	5.50	0.35 6.36 %	22,313	-2.05 %	22,781	-8.04 %	24,772	-5.92 %	26,330	-3.79 %	27,366
AAVH24	Mar 2024	5,669	2.07	2.05	0.02 0.98 %	33,303	-8.28 %	36,311	-2.90 %	37,396	2.81 %	36,375	-1.21 %	36,820
JMTH24	Mar 2024	3,658	22.80	21.44	1.36 6.34 %	7,194	-12.92 %	8,261	-5.57 %	8,748	-3.68 %	9,082	-0.13 %	9,094
AOTH24	Mar 2024	2,325	60.48	59.54	0.94 1.58 %	9,954	-33.92 %	15,064	-28.37 %	21,030	-0.42 %	21,118	-2.25 %	21,605
BTSH24	Mar 2024	2,009	6.69	6.63	0.06 0.90 %	8,154	-35.62 %	12,666	9.45 %	11,572	-11.46 %	13,070	17.98 %	11,078
BLANDM24	Jun 2024	2,000	0.77	0.78	-0.01 -1.28 %	108,333	-1.81 %	110,333	0.00 %	110,333	0.00 %	110,333	0.00 %	110,333
COM7M24	Jun 2024	1,942	21.16	20.45	0.71 3.47 %	2,219	-32.57 %	3,291	-2.92 %	3,390	6.40 %	3,186	-0.13 %	3,190
COM7H24	Mar 2024	1,821	21.39	20.63	0.76 3.68 %	7,567	-26.04 %	10,231	13.02 %	9,052	-0.93 %	9,137	1.41 %	9,010
JMTM24	Jun 2024	1,792	22.65	21.32	1.33 6.24 %	2,430	8.14 %	2,247	11.79 %	2,010	1.06 %	1,989	5.29 %	1,889
CPALLH24	Mar 2024	1,765	53.45	51.95	1.50 2.89 %	9,983	-10.47 %	11,151	-21.52 %	14,209	-12.26 %	16,194	-3.35 %	16,756

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		24-Jan-24	(+/-)	23-Jan-24	(+/-)		24-Jan-24	23-Jan-24	Change
GUNKULH24	Mar 2024	124,389	-0.39 %	124,870	0.14 %	562	2.96	2.90	0.06 2.07 %
BLANDM24	Jun 2024	108,333	-1.81 %	110,333	0.00 %	2,000	0.77	0.78	-0.01 -1.28 %
KTCH24	Mar 2024	76,696	0.00 %	76,697	-0.01 %	543	44.61	42.85	1.76 4.11 %
BLANDH24	Mar 2024	52,457	0.20 %	52,353	0.00 %	626	0.77	0.78	-0.01 -1.28 %
BANPUM24	Jun 2024	46,129	-0.23 %	46,234	0.02 %	8	6.37	6.18	0.19 3.07 %
BECH24	Mar 2024	42,611	0.04 %	42,593	0.04 %	18	4.76	4.77	-0.01 -0.21 %
RSU24	Sep 2024	41,607	0.00 %	41,607	0.00 %	0	13.62	13.56	0.06 0.44 %
KTBU24	Sep 2024	38,230	0.02 %	38,224	0.01 %	6	16.25	16.23	0.02 0.12 %
BANPUH24	Mar 2024	38,115	-0.98 %	38,492	1.21 %	810	6.50	6.37	0.13 2.04 %
TTBM24	Jun 2024	35,966	-2.70 %	36,965	0.31 %	528	1.70	1.72	-0.02 -1.16 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	27.25	1.75	6.86
TRUE	5.85	0.35	6.36
JMT	22.50	1.30	6.13
AWC	3.90	0.20	5.41
KTC	44.75	2.25	5.29
MTC	42.75	2.00	4.91
MINT	29.00	1.25	4.50
IVL	24.20	1.00	4.31
GPSC	50.00	2.00	4.17
CPF	17.80	0.70	4.09

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	47.00	-2.00	-4.08
BLAND	0.75	-0.01	-1.32
PSL	7.75	-0.10	-1.27
S	0.80	-0.01	-1.23
TCAP	50.75	-0.50	-0.98
BBL	144.50	-0.50	-0.34

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
24/01/2024	127,003	89,127	37,876	34,411	47,940	-13,529	132,715	157,062	-24,347	294,129	710,667

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2024	14,140	14,241	-101	1,671	1,463	208	13,917	14,024	-107	29,728	61,997

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2024	108	0	108	14,244	9,724	4,520	18,104	22,732	-4,628	32,456	110,765