

QA Report : TFXE Information

Tuesday, 30 January 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Jan-24	26-Jan-24	Change	29-Jan-24	(+/-)	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(+/-)	23-Jan-24
S50F24	Jan 2024	842.50	839.50	3.00 0.36 %	264	-14.84 %	310	-16.67 %	372	1.92 %	365	0.55 %	363
S50G24	Feb 2024	840.20	836.70	3.50 0.42 %	168	-2.33 %	172	50.88 %	114	-16.79 %	137	-3.52 %	142
S50H24	Mar 2024	836.10	834.30	1.80 0.22 %	574,763	-0.70 %	578,803	-0.60 %	582,310	-5.27 %	614,729	1.61 %	604,974
S50M24	Jun 2024	833.50	831.50	2.00 0.24 %	59,809	0.89 %	59,279	-0.78 %	59,747	-6.83 %	64,127	5.50 %	60,784
S50U24	Sep 2024	831.30	829.20	2.10 0.25 %	19,898	3.21 %	19,279	-1.13 %	19,500	-9.47 %	21,541	2.33 %	21,050
S50Z24	Dec 2024	830.90	829.10	1.80 0.22 %	10,288	4.58 %	9,837	8.06 %	9,103	-6.81 %	9,768	-3.77 %	10,151

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jan-24	26-Jan-24	Change	29-Jan-24	(+/-)	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(+/-)	23-Jan-24
RSU24	Sep 2024	17,627	12.80	13.62	-0.82 -6.02 %	42,161	1.33 %	41,607	0.00 %	41,607	0.00 %	41,607	0.00 %	41,607
RSZ24	Dec 2024	8,526	13.00	13.69	-0.69 -5.04 %	8,526	1.33 %	0	0.00 %	0	0.00 %	0	0.00 %	0
AAVH24	Mar 2024	5,649	2.19	2.10	0.09 4.29 %	34,175	5.61 %	32,361	3.23 %	31,348	-5.87 %	33,303	-8.28 %	36,311
BANPUM24	Jun 2024	5,225	6.41	6.43	-0.02 -0.31 %	51,347	11.07 %	46,229	-6.10 %	49,230	6.72 %	46,129	-0.23 %	46,234
AWCH24	Mar 2024	4,099	4.07	3.86	0.21 5.44 %	11,566	28.03 %	9,034	5.78 %	8,540	0.57 %	8,492	4.30 %	8,142
TUM24	Jun 2024	3,000	14.97	14.99	-0.02 -0.13 %	12,988	30.04 %	9,988	0.00 %	9,988	0.10 %	9,978	5.28 %	9,478
BEAUTYZ24	Dec 2024	3,000	0.62	0.59	0.03 5.08 %	4,000	300.00 %	1,000	-80.00 %	5,000	0.00 %	5,000	-58.33 %	12,000
TTBH24	Mar 2024	2,287	1.77	1.78	-0.01 -0.56 %	23,777	2.13 %	23,282	-2.06 %	23,772	11.57 %	21,307	-1.45 %	21,621
TTAM24	Jun 2024	2,007	6.38	6.16	0.22 3.57 %	5,617	55.42 %	3,614	-0.03 %	3,615	-0.22 %	3,623	0.42 %	3,608
PRMH24	Mar 2024	2,002	6.08	5.90	0.18 3.05 %	4,610	0.04 %	4,608	12.34 %	4,102	-10.86 %	4,602	-24.58 %	6,102

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		29-Jan-24	(+/-)	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(+/-)	23-Jan-24	(Contract)	29-Jan-24	26-Jan-24	Change
GUNKULH24	Mar 2024	125,472	0.40 %	124,972	0.41 %	124,465	0.06 %	124,389	-0.39 %	124,870	515	2.94	2.94	0.00 0.00 %
BLANDM24	Jun 2024	108,333	0.00 %	108,333	0.00 %	108,333	0.00 %	108,333	-1.81 %	110,333	0	0.76	0.76	0.00 0.00 %
KTCH24	Mar 2024	76,593	-0.02 %	76,612	0.03 %	76,592	-0.14 %	76,696	0.00 %	76,697	22	45.25	43.73	1.52 3.48 %
BLANDH24	Mar 2024	52,503	1.01 %	51,979	0.02 %	51,969	-0.93 %	52,457	0.20 %	52,353	524	0.76	0.76	0.00 0.00 %
BANPUM24	Jun 2024	51,347	11.07 %	46,229	-6.10 %	49,230	6.72 %	46,129	-0.23 %	46,234	5,225	6.41	6.43	-0.02 -0.31 %
BECH24	Mar 2024	42,622	-0.02 %	42,630	0.04 %	42,613	0.00 %	42,611	0.04 %	42,593	1	4.83	4.85	-0.02 -0.41 %
RSU24	Sep 2024	42,161	1.33 %	41,607	0.00 %	41,607	0.00 %	41,607	0.00 %	41,607	17,627	12.80	13.62	-0.82 -6.02 %
TTBM24	Jun 2024	41,054	0.00 %	41,054	7.89 %	38,053	5.80 %	35,966	-2.70 %	36,965	1	1.69	1.70	-0.01 -0.59 %
KTBU24	Sep 2024	38,230	0.00 %	38,230	0.00 %	38,230	0.00 %	38,230	0.02 %	38,224	0	16.23	16.11	0.12 0.74 %
JASH24X	Mar 2024	36,912	1.34 %	36,423	2.82 %	35,425	1.43 %	34,927	-0.07 %	34,951	553	2.07	2.02	0.05 2.48 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.05	0.47	10.26
BEAUTY	0.61	0.04	7.02
TTA	6.55	0.35	5.65
AWC	4.04	0.20	5.21
STA	16.90	0.80	4.97
CBG	77.25	3.00	4.04
AAV	2.20	0.08	3.77
MINT	30.25	1.00	3.42
HMPRO	10.80	0.30	2.86
KTC	45.00	1.25	2.86

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	79.00	-3.00	-3.66
AMATA	21.20	-0.60	-2.75
SUPER	0.41	-0.01	-2.38
MAJOR	14.00	-0.30	-2.10
KCE	45.50	-0.75	-1.62
ERW	5.10	-0.05	-0.97
BCH	22.20	-0.20	-0.89
THCOM	12.00	-0.10	-0.83
BANPU	6.50	-0.05	-0.76
BTS	6.65	-0.05	-0.75

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
29/01/2024	65,334	74,821	-9,487	30,144	34,459	-4,315	102,989	89,187	13,802	198,467	665,190

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2024	16,477	14,751	1,726	1,684	1,228	456	12,095	14,277	-2,182	30,256	63,676

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2024	194	145	49	8,880	10,429	-1,549	11,991	10,491	1,500	21,065	108,099