

### QA Report : TFXE Information

Tuesday, 06 February 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Feb-24	02-Feb-24	Change	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24
S50G24	Feb 2024	843.10	846.50	-3.40 -0.40 %	222	-4.31 %	232	12.08 %	207	22.49 %	169	-0.59 %	170
S50H24	Mar 2024	839.10	843.60	-4.50 -0.53 %	569,850	-4.76 %	598,314	-6.06 %	636,924	7.61 %	591,906	4.06 %	568,801
S50J24	Apr 2024	837.70	841.80	-4.10 -0.49 %	89	1.14 %	88	7.32 %	82	-8.89 %	90	##### %	1
S50M24	Jun 2024	836.20	840.30	-4.10 -0.49 %	59,998	-6.95 %	64,482	5.78 %	60,958	0.43 %	60,697	5.37 %	57,606
S50U24	Sep 2024	833.60	837.80	-4.20 -0.50 %	19,699	-2.72 %	20,249	-2.56 %	20,780	5.63 %	19,673	3.08 %	19,085
S50Z24	Dec 2024	833.50	837.70	-4.20 -0.50 %	11,192	-2.91 %	11,528	5.88 %	10,888	-2.44 %	11,160	5.09 %	10,619

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Feb-24	02-Feb-24	Change	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24
TTBH24	Mar 2024	15,503	1.84	1.78	0.06 3.37 %	37,371	50.79 %	24,784	6.45 %	23,283	0.28 %	23,217	-27.08 %	31,839
HMPROH24	Mar 2024	9,050	10.60	10.80	-0.20 -1.85 %	12,225	18.99 %	10,274	10.43 %	9,304	0.06 %	9,298	34.77 %	6,899
WHAM24	Jun 2024	3,501	4.73	4.75	-0.02 -0.42 %	10,106	17.44 %	8,605	0.00 %	8,605	53.77 %	5,596	0.00 %	5,596
TTBM24	Jun 2024	3,213	1.78	1.73	0.05 2.89 %	71,602	-1.27 %	72,524	15.15 %	62,984	32.64 %	47,484	5.58 %	44,976
GUNKULH24	Mar 2024	3,096	3.10	3.19	-0.09 -2.82 %	124,742	-1.67 %	126,863	1.57 %	124,906	0.74 %	123,990	-0.80 %	124,989
AOTH24	Mar 2024	2,484	63.92	62.95	0.97 1.54 %	5,686	-17.33 %	6,878	-9.51 %	7,601	-21.71 %	9,709	-5.32 %	10,255
SIRIH24	Mar 2024	2,101	1.74	1.70	0.04 2.35 %	7,755	-6.76 %	8,317	14.06 %	7,292	-0.84 %	7,354	7.30 %	6,854
AAVH24	Mar 2024	2,053	2.30	2.30	0.00 0.00 %	28,699	-5.06 %	30,228	-8.94 %	33,194	-0.49 %	33,359	-1.57 %	33,892
PLANBZ24	Dec 2024	1,900	8.82	8.77	0.05 0.57 %	9,500	25.00 %	7,600	7.04 %	7,100	0.00 %	7,100	0.00 %	7,100
PTTH24	Mar 2024	1,721	33.41	33.60	-0.19 -0.57 %	6,006	1.64 %	5,909	-20.26 %	7,410	-14.72 %	8,689	1.16 %	8,589

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		05-Feb-24	(+/-)	02-Feb-24	(+/-)		01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	Change		
GUNKULH24	Mar 2024	124,742	-1.67 %	126,863	1.57 %	3,096	124,906	0.74 %	123,990	-0.80 %	124,989	3,10	3.19	-0.09 -2.82 %
BLANDM24	Jun 2024	108,334	0.00 %	108,334	0.00 %	0	108,334	0.00 %	108,333	0.00 %	108,333	0.73	0.74	-0.01 -1.35 %
KTCH24	Mar 2024	76,590	-0.02 %	76,602	0.01 %	20	76,594	0.00 %	76,595	0.00 %	76,592	43.73	43.85	-0.12 -0.27 %
TTBM24	Jun 2024	71,602	-1.27 %	72,524	15.15 %	3,213	62,984	32.64 %	47,484	5.58 %	44,976	1.78	1.73	0.05 2.89 %
BLANDH24	Mar 2024	53,802	2.13 %	52,682	0.00 %	1,120	52,682	0.14 %	52,610	0.00 %	52,612	0.73	0.74	-0.01 -1.35 %
BANPUM24	Jun 2024	49,360	0.00 %	49,359	5.32 %	101	46,867	-0.83 %	47,260	-7.78 %	51,246	6.22	6.30	-0.08 -1.27 %
BECH24	Mar 2024	42,642	0.00 %	42,642	0.00 %	0	42,642	0.00 %	42,642	0.00 %	42,641	4.61	4.63	-0.02 -0.43 %
KTBU24	Sep 2024	38,144	0.26 %	38,044	-0.52 %	100	38,243	1.06 %	37,841	-1.02 %	38,231	16.11	16.02	0.09 0.56 %
JASH24X	Mar 2024	37,501	0.00 %	37,501	1.35 %	20	37,001	-0.11 %	37,042	0.35 %	36,912	2.04	2.07	-0.03 -1.45 %
TTBH24	Mar 2024	37,371	50.79 %	24,784	6.45 %	15,503	23,283	0.28 %	23,217	-27.08 %	31,839	1.84	1.78	0.06 3.37 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.85	0.45	8.33
TTB	1.87	0.08	4.47
HANA	50.25	1.75	3.61
PSL	7.85	0.20	2.61
BTS	6.00	0.15	2.56
KCE	45.25	1.00	2.26
BDMS	28.50	0.50	1.79
BJC	24.50	0.40	1.66
AOT	63.75	1.00	1.59
TTA	6.40	0.10	1.59

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	10.30	-0.40	-3.74
CPN	62.50	-1.75	-2.72
CRC	32.25	-0.75	-2.27
STGT	7.10	-0.15	-2.07
ERW	5.05	-0.10	-1.94
AMATA	21.20	-0.40	-1.85
BANPU	6.25	-0.10	-1.57
RS	13.60	-0.20	-1.45
SCC	272.00	-4.00	-1.45
PTTGC	34.25	-0.50	-1.44

## 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
02/05/2024	71,604	97,341	-25,737	30,558	25,672	4,886	89,780	68,929	20,851	191,942	661,050

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/05/2024	34,262	52,241	-17,979	3,175	4,062	-887	38,757	19,891	18,866	76,194	89,151

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/05/2024	218	237	-19	35,512	14,499	21,013	27,540	48,534	-20,994	63,270	120,417