

QA Report : TFEX Information

Monday, 12 February 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-Feb-24	08-Feb-24	Change	09-Feb-24	(+/-)	08-Feb-24	(+/-)	07-Feb-24	(+/-)	06-Feb-24	(+/-)	05-Feb-24
S50G24	Feb 2024	844.40	847.70	-3.30 -0.39 %	239	-7.72 %	259	-19.31 %	321	29.44 %	248	11.71 %	222
S50H24	Mar 2024	840.20	843.50	-3.30 -0.39 %	588,795	-2.44 %	603,541	3.90 %	580,889	-0.35 %	582,947	2.30 %	569,850
S50J24	Apr 2024	839.50	843.80	-4.30 -0.51 %	107	4.90 %	102	-5.56 %	108	3.85 %	104	16.85 %	89
S50M24	Jun 2024	836.80	840.10	-3.30 -0.39 %	59,792	-4.55 %	62,641	2.50 %	61,113	-3.15 %	63,098	5.17 %	59,998
S50U24	Sep 2024	834.50	837.80	-3.30 -0.39 %	18,822	-3.59 %	19,522	-1.13 %	19,745	-1.59 %	20,065	1.86 %	19,699
S50Z24	Dec 2024	834.30	837.70	-3.40 -0.41 %	11,566	-4.29 %	12,084	-1.61 %	12,282	3.60 %	11,855	5.92 %	11,192

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Feb-24	08-Feb-24	Change	09-Feb-24	(+/-)	08-Feb-24	(+/-)	07-Feb-24	(+/-)	06-Feb-24	(+/-)	05-Feb-24
VGIM24	Jun 2024	14,515	1.71	1.67	0.04 2.40 %	22,128	190.28 %	7,623	-20.95 %	9,643	##### %	4,568	0.24 %	4,557
VGIH24	Mar 2024	5,104	1.72	1.66	0.06 3.61 %	16,241	6.66 %	15,227	-14.17 %	17,741	82.71 %	9,710	-0.15 %	9,725
SIRIH24	Mar 2024	3,152	1.70	1.66	0.04 2.41 %	10,266	-30.33 %	14,736	-6.35 %	15,736	-8.72 %	17,239	##### %	7,755
TTAM24	Jun 2024	3,003	6.54	6.30	0.24 3.81 %	10,120	42.15 %	7,119	0.00 %	7,119	7.55 %	6,619	8.30 %	6,112
WHAM24	Jun 2024	3,000	4.89	4.86	0.03 0.62 %	17,150	3.00 %	16,650	3.10 %	16,150	-10.80 %	18,106	79.16 %	10,106
TTBM24	Jun 2024	2,545	1.73	1.80	-0.07 -3.89 %	82,066	3.15 %	79,560	9.60 %	72,590	0.69 %	72,090	0.68 %	71,602
TTAH24	Mar 2024	2,543	6.65	6.32	0.33 5.22 %	2,859	-26.22 %	3,875	0.23 %	3,866	14.89 %	3,365	0.24 %	3,357
BDMSM24	Jun 2024	2,500	27.49	28.01	-0.52 -1.86 %	5,046	11.00 %	4,546	4.58 %	4,347	2.64 %	4,235	-23.50 %	5,536
PTTM24	Jun 2024	2,003	35.00	34.07	0.93 2.73 %	7,229	0.03 %	7,227	-2.71 %	7,428	-9.67 %	8,223	-5.72 %	8,722
ERWH24	Mar 2024	1,674	4.78	4.76	0.02 0.42 %	5,101	19.21 %	4,279	13.65 %	3,765	-10.49 %	4,206	0.69 %	4,177

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		09-Feb-24	(+/-)	08-Feb-24	(+/-)	07-Feb-24	(+/-)	06-Feb-24	(+/-)	05-Feb-24	(Contract)	09-Feb-24	08-Feb-24	Change
GUNKULH24	Mar 2024	120,684	0.34 %	120,281	-0.02 %	120,304	-0.34 %	120,710	-3.23 %	124,742	500	3.07	3.08	-0.01 -0.32 %
BLANDM24	Jun 2024	108,844	0.00 %	108,844	0.00 %	108,844	0.00 %	108,844	0.47 %	108,334	0	0.75	0.76	-0.01 -1.32 %
TTBM24	Jun 2024	82,066	3.15 %	79,560	9.60 %	72,590	0.69 %	72,090	0.68 %	71,602	2,545	1.73	1.80	-0.07 -3.89 %
KTCH24	Mar 2024	76,653	0.00 %	76,653	0.05 %	76,613	-1.10 %	77,463	1.14 %	76,590	0	43.98	43.73	0.25 0.57 %
BLANDH24	Mar 2024	53,812	-0.92 %	54,312	-1.10 %	54,917	2.02 %	53,828	0.05 %	53,802	1	0.75	0.76	-0.01 -1.32 %
BANPUM24	Jun 2024	49,905	-0.38 %	50,095	0.87 %	49,663	0.60 %	49,367	0.01 %	49,360	320	6.03	6.13	-0.10 -1.63 %
BECH24	Mar 2024	43,162	0.01 %	43,157	1.21 %	42,643	0.00 %	42,642	0.00 %	42,642	28	4.76	4.79	-0.03 -0.63 %
KTBU24	Sep 2024	37,645	0.00 %	37,645	0.00 %	37,645	0.00 %	37,644	-1.31 %	38,144	0	15.94	16.04	-0.10 -0.62 %
JASH24X	Mar 2024	37,536	0.00 %	37,536	0.00 %	37,536	0.07 %	37,508	0.02 %	37,501	0	2.13	2.11	0.02 0.95 %
TTBH24	Mar 2024	35,532	-19.38 %	44,071	10.19 %	39,997	5.28 %	37,990	1.66 %	37,371	1,020	1.80	1.81	-0.01 -0.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	6.80	0.35	5.43
BA	15.80	0.60	3.95
THCOM	12.20	0.40	3.39
VGI	1.72	0.05	2.99
SUPER	0.42	0.01	2.44
BH	245.00	4.00	1.66
CPN	63.50	1.00	1.60
TOP	56.50	0.75	1.35
TU	15.50	0.20	1.31
MTC	45.00	0.50	1.12

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	40.75	-0.75	-1.81
MINT	30.50	-0.50	-1.61
THANI	2.52	-0.04	-1.56
BEAUTY	0.77	-0.01	-1.28
SCB	103.00	-1.00	-0.96
CPALL	54.25	-0.50	-0.91
BDMS	27.75	-0.25	-0.89
GFPT	11.30	-0.10	-0.88
BTS	5.90	-0.05	-0.84
KBANK	119.50	-1.00	-0.83

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
02/09/2024	42,651	52,111	-9,460	21,180	22,785	-1,605	75,839	64,774	11,065	139,670	679,321

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2024	19,295	19,466	-171	1,611	1,816	-205	14,522	14,146	376	35,428	68,482

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2024	388	141	247	19,995	13,102	6,893	16,329	23,469	-7,140	36,712	122,508