

QA Report : TFXE Information

Monday, 19 February 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		16-Feb-24	15-Feb-24	Change	16-Feb-24	(+/-)	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24	(+/-)	12-Feb-24
S50G24	Feb 2024	842.30	842.70	-0.40 -0.05 %	235	-3.69 %	244	0.83 %	242	10.50 %	219	-6.01 %	233
S50H24	Mar 2024	837.80	837.60	0.20 0.02 %	585,924	-0.96 %	591,579	-3.67 %	614,129	4.16 %	589,628	1.43 %	581,317
S50J24	Apr 2024	835.80	835.60	0.20 0.02 %	199	19.16 %	167	0.00 %	167	54.63 %	108	-0.92 %	109
S50M24	Jun 2024	834.50	834.00	0.50 0.06 %	60,822	-2.33 %	62,270	1.44 %	61,385	4.16 %	58,934	-2.75 %	60,599
S50U24	Sep 2024	832.00	831.70	0.30 0.04 %	18,869	-1.65 %	19,185	-1.85 %	19,546	3.23 %	18,934	-2.27 %	19,373
S50Z24	Dec 2024	832.00	831.60	0.40 0.05 %	12,120	0.18 %	12,098	-1.51 %	12,283	0.21 %	12,257	4.52 %	11,727

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Feb-24	15-Feb-24	Change	16-Feb-24	(+/-)	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24	(+/-)	12-Feb-24
PTTM24	Jun 2024	5,606	34.88	33.95	0.93 2.74 %	3,040	-55.52 %	6,834	1.53 %	6,731	28.70 %	5,230	0.00 %	5,230
GUNKULH24	Mar 2024	5,575	3.08	3.10	-0.02 -0.65 %	123,839	1.27 %	122,288	0.02 %	122,260	0.09 %	122,154	-0.43 %	122,683
TTBH24	Mar 2024	4,826	1.85	1.83	0.02 1.09 %	40,142	-12.77 %	46,018	-1.15 %	46,553	9.38 %	42,562	88.62 %	22,565
BANPUH24	Mar 2024	3,434	6.00	5.93	0.07 1.18 %	26,685	-11.60 %	30,186	-6.96 %	32,443	-1.85 %	33,056	-3.67 %	34,317
KTBM24	Jun 2024	3,071	15.30	15.25	0.05 0.33 %	26,044	-9.21 %	28,687	-3.89 %	29,847	-0.58 %	30,020	0.16 %	29,973
PTTH24	Mar 2024	2,885	34.69	34.25	0.44 1.28 %	3,120	-33.55 %	4,695	-0.06 %	4,698	-1.96 %	4,792	-9.33 %	5,285
BEAUTYH24	Mar 2024	2,607	0.73	0.74	-0.01 -1.35 %	8,859	30.45 %	6,791	17.69 %	5,770	1.10 %	5,707	-2.08 %	5,828
AWCH24	Mar 2024	2,592	3.95	4.05	-0.10 -2.47 %	9,499	5.26 %	9,024	-1.78 %	9,188	-11.20 %	10,347	-12.60 %	11,838
BEAUTYM24	Jun 2024	2,502	0.74	0.75	-0.01 -1.33 %	3,642	219.47 %	1,140	-75.40 %	4,635	-9.75 %	5,136	-8.35 %	5,604
IVLH24	Mar 2024	2,484	23.38	24.51	-1.13 -4.61 %	8,820	4.08 %	8,474	-1.26 %	8,582	0.94 %	8,502	-1.02 %	8,590

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		16-Feb-24	(+/-)	15-Feb-24	(+/-)		16-Feb-24	15-Feb-24	Change
GUNKULH24	Mar 2024	123,839	1.27 %	122,288	0.02 %	5,575	3.08	3.10	-0.02 -0.65 %
BLANDM24	Jun 2024	108,654	0.00 %	108,654	0.29 %	0	0.74	0.75	-0.01 -1.33 %
KTCH24	Mar 2024	76,667	0.01 %	76,661	0.03 %	70	43.08	42.85	0.23 0.54 %
TTBM24	Jun 2024	63,100	-0.79 %	63,600	-11.76 %	1,525	1.78	1.77	0.01 0.56 %
BLANDH24	Mar 2024	54,323	-1.08 %	54,918	1.10 %	5	0.74	0.72	0.02 2.78 %
BANPUM24	Jun 2024	47,168	0.63 %	46,873	0.00 %	421	5.90	5.85	0.05 0.85 %
BECH24	Mar 2024	43,172	0.00 %	43,172	0.00 %	0	4.67	4.63	0.04 0.86 %
TTBH24	Mar 2024	40,142	-12.77 %	46,018	-1.15 %	4,826	1.85	1.83	0.02 1.09 %
JASH24X	Mar 2024	38,336	-0.46 %	38,512	2.67 %	1,855	2.12	2.15	-0.03 -1.40 %
KTBU24	Sep 2024	38,162	0.26 %	38,062	0.57 %	101	15.63	15.36	0.27 1.76 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.60	0.25	2.99
PTT	35.75	1.00	2.88
PTTEP	155.00	3.00	1.97
SCB	103.50	2.00	1.97
TOP	58.50	1.00	1.74
CPF	18.20	0.30	1.68
OR	18.40	0.30	1.66
TTB	1.87	0.03	1.63
PRM	6.30	0.10	1.61
STEC	10.10	0.15	1.51

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	2.38	-0.14	-5.56
DELTA	77.50	-4.00	-4.91
HANA	44.75	-2.25	-4.79
IVL	23.50	-1.00	-4.08
KCE	39.75	-1.50	-3.64
VGI	1.61	-0.05	-3.01
JMT	23.10	-0.70	-2.94
BEAUTY	0.70	-0.02	-2.78
AWC	3.94	-0.10	-2.48
EA	38.25	-0.75	-1.92

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
16/02/2024	62,488	59,771	2,717	25,110	24,889	221	73,895	76,833	-2,938	161,493	678,169

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/02/2024	29,008	18,647	10,361	1,913	1,406	507	10,800	21,668	-10,868	41,721	77,707

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/02/2024	87	26	61	6,244	9,293	-3,049	19,770	16,782	2,988	26,101	130,191