

QA Report : TFXE Information

Tuesday, 20 February 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Feb-24	16-Feb-24	Change	19-Feb-24	(+/-)	16-Feb-24	(+/-)	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24
S50G24	Feb 2024	844.00	842.30	1.70 0.20 %	239	1.70 %	235	-3.69 %	244	0.83 %	242	10.50 %	219
S50H24	Mar 2024	839.80	837.80	2.00 0.24 %	577,448	-1.45 %	585,924	-0.96 %	591,579	-3.67 %	614,129	4.16 %	589,628
S50J24	Apr 2024	838.50	835.80	2.70 0.32 %	212	6.53 %	199	19.16 %	167	0.00 %	167	54.63 %	108
S50M24	Jun 2024	836.20	834.50	1.70 0.20 %	60,279	-0.89 %	60,822	-2.33 %	62,270	1.44 %	61,385	4.16 %	58,934
S50U24	Sep 2024	833.90	832.00	1.90 0.23 %	19,479	3.23 %	18,869	-1.65 %	19,185	-1.85 %	19,546	3.23 %	18,934
S50Z24	Dec 2024	834.00	832.00	2.00 0.24 %	12,014	-0.87 %	12,120	0.18 %	12,098	-1.51 %	12,283	0.21 %	12,257

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Feb-24	16-Feb-24	Change	19-Feb-24	(+/-)	16-Feb-24	(+/-)	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24
TUM24	Jun 2024	9,116	15.52	15.57	-0.05 -0.32 %	18,775	-0.50 %	18,869	-0.66 %	18,994	0.04 %	18,986	1.61 %	18,686
BANPUM24	Jun 2024	7,319	5.90	5.90	0.00 0.00 %	53,968	14.42 %	47,168	0.63 %	46,873	0.00 %	46,872	-0.48 %	47,097
TRUEM24	Jun 2024	7,052	6.63	6.50	0.13 2.00 %	24,593	40.19 %	17,542	-0.01 %	17,543	-2.77 %	18,043	-5.26 %	19,045
TTBH24	Mar 2024	6,727	1.86	1.85	0.01 0.54 %	35,273	-12.13 %	40,142	-12.77 %	46,018	-1.15 %	46,553	9.38 %	42,562
BTSM24	Jun 2024	4,033	5.50	5.82	-0.32 -5.50 %	15,323	35.71 %	11,291	-8.20 %	12,299	-3.92 %	12,801	0.06 %	12,793
BLANDH24	Mar 2024	3,096	0.73	0.74	-0.01 -1.35 %	54,877	1.02 %	54,323	-1.08 %	54,918	1.10 %	54,318	0.00 %	54,318
BTSU24	Sep 2024	3,000	5.51	5.68	-0.17 -2.99 %	4,205	248.96 %	1,205	67.36 %	720	0.00 %	720	0.00 %	720
TUU24	Sep 2024	2,817	15.43	15.44	-0.01 -0.06 %	15,404	0.00 %	15,404	0.00 %	15,404	0.00 %	15,404	-0.64 %	15,504
TRUEH24	Mar 2024	2,129	6.59	6.46	0.13 2.01 %	23,721	9.54 %	21,656	0.04 %	21,647	-2.15 %	22,122	2.33 %	21,618
PTTM24	Jun 2024	1,901	34.36	34.88	-0.52 -1.49 %	3,138	3.22 %	3,040	-55.52 %	6,834	1.53 %	6,731	28.70 %	5,230

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		19-Feb-24	(+/-)	16-Feb-24	(+/-)	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24	(Contract)	19-Feb-24	16-Feb-24	Change
GUNKULH24	Mar 2024	123,847	0.01 %	123,839	1.27 %	122,288	0.02 %	122,260	0.09 %	122,154	32	3.10	3.08	0.02 0.65 %
BLANDM24	Jun 2024	108,754	0.09 %	108,654	0.00 %	108,654	0.29 %	108,344	-0.46 %	108,844	100	0.74	0.74	0.00 0.00 %
KTCH24	Mar 2024	76,625	-0.05 %	76,667	0.01 %	76,661	0.03 %	76,640	-0.03 %	76,663	36	43.04	43.08	-0.04 -0.09 %
TTBM24	Jun 2024	61,611	-2.36 %	63,100	-0.79 %	63,600	-11.76 %	72,077	-11.65 %	81,577	1,525	1.78	1.78	0.00 0.00 %
BLANDH24	Mar 2024	54,877	1.02 %	54,323	-1.08 %	54,918	1.10 %	54,318	0.00 %	54,318	3,096	0.73	0.74	-0.01 -1.35 %
BANPUM24	Jun 2024	53,968	14.42 %	47,168	0.63 %	46,873	0.00 %	46,872	-0.48 %	47,097	7,319	5.90	5.90	0.00 0.00 %
BECH24	Mar 2024	43,172	0.00 %	43,172	0.00 %	43,172	0.00 %	43,172	0.00 %	43,172	0	4.65	4.67	-0.02 -0.43 %
JASH24X	Mar 2024	38,263	-0.19 %	38,336	-0.46 %	38,512	2.67 %	37,512	0.00 %	37,511	77	2.12	2.12	0.00 0.00 %
KTBU24	Sep 2024	38,063	-0.26 %	38,162	0.26 %	38,062	0.57 %	37,846	0.26 %	37,746	101	15.74	15.63	0.11 0.70 %
TTBH24	Mar 2024	35,273	-12.13 %	40,142	-12.77 %	46,018	-1.15 %	46,553	9.38 %	42,562	6,727	1.86	1.85	0.01 0.54 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	7.75	0.85	12.32
STA	18.40	1.80	10.84
TASCO	17.10	0.80	4.91
TRUE	6.65	0.20	3.10
CPN	64.75	1.25	1.97
GPSC	52.25	1.00	1.95
AP	10.90	0.20	1.87
AMATA	23.00	0.40	1.77
RATCH	29.75	0.50	1.71
SIRI	1.81	0.03	1.69

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.85	-0.20	-3.31
BA	15.40	-0.50	-3.14
PTTEP	150.50	-4.50	-2.90
BLAND	0.70	-0.02	-2.78
THANI	2.32	-0.06	-2.52
CPF	17.80	-0.40	-2.20
ADVANC	209.00	-4.00	-1.88
VGI	1.58	-0.03	-1.86
BTS	5.60	-0.10	-1.75
EA	37.75	-0.50	-1.31

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
19/02/2024	57,707	43,366	14,341	19,802	23,031	-3,229	60,305	71,417	-11,112	137,814	669,671

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/02/2024	33,876	24,575	9,301	2,590	1,965	625	15,534	25,460	-9,926	52,000	80,328

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/02/2024	180	160	20	15,632	28,279	-12,647	33,881	21,254	12,627	49,693	135,365