

QA Report : TFXE Information

Monday, 04 March 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		01-Mar-24	29-Feb-24	Change	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(+/-)	27-Feb-24	(+/-)	23-Feb-24
S50H24	Mar 2024	826.20	833.50	-7.30 -0.88 %	604,249	3.80 %	582,118	2.12 %	570,025	-5.44 %	602,793	6.85 %	564,135
S50J24	Apr 2024	826.20	832.60	-6.40 -0.77 %	241	-8.37 %	263	-2.23 %	269	-0.74 %	271	0.00 %	271
S50K24	May 2024	826.10	834.50	-8.40 -1.01 %	22	175.00 %	8	##### %	1	0.00 %	0	0.00 %	0
S50M24	Jun 2024	824.00	830.60	-6.60 -0.79 %	70,184	3.98 %	67,496	2.90 %	65,595	4.90 %	62,530	3.22 %	60,580
S50U24	Sep 2024	821.80	828.10	-6.30 -0.76 %	20,522	-0.29 %	20,582	1.10 %	20,358	3.64 %	19,643	-1.80 %	20,003
S50Z24	Dec 2024	822.00	828.10	-6.10 -0.74 %	11,550	-3.12 %	11,922	3.35 %	11,536	3.35 %	11,162	0.53 %	11,103

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			01-Mar-24	29-Feb-24	Change	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(+/-)	27-Feb-24	(+/-)	23-Feb-24
SUPERH24	Mar 2024	7,043	0.37	0.34	0.03 8.82 %	33,577	0.01 %	33,575	-0.01 %	33,578	0.01 %	33,575	0.02 %	33,568
LHM24	Jun 2024	4,004	7.25	7.30	-0.05 -0.68 %	14,934	-3.22 %	15,431	0.05 %	15,423	3.32 %	14,928	0.03 %	14,923
SUPERM24	Jun 2024	4,000	0.37	0.34	0.03 8.82 %	24,486	-14.04 %	28,486	0.00 %	28,486	0.00 %	28,486	0.19 %	28,431
TRUEH24	Mar 2024	2,778	6.95	7.06	-0.11 -1.56 %	21,431	-2.47 %	21,974	-0.04 %	21,983	-5.18 %	23,185	-20.41 %	29,129
BANPUM24	Jun 2024	2,199	5.32	5.48	-0.16 -2.92 %	47,318	2.42 %	46,198	0.28 %	46,067	-0.25 %	46,184	-0.41 %	46,372
BANPUH24	Mar 2024	2,119	5.45	5.58	-0.13 -2.33 %	20,198	1.77 %	19,847	-2.30 %	20,315	-0.84 %	20,487	-1.75 %	20,852
WHAM24	Jun 2024	2,010	4.51	4.54	-0.03 -0.66 %	14,052	-9.62 %	15,548	3.36 %	15,043	1.91 %	14,761	7.74 %	13,700
PTTU24	Sep 2024	2,000	33.44	33.73	-0.29 -0.86 %	2,360	0.00 %	2,360	566.67 %	354	0.00 %	354	0.00 %	354
BDMSM24	Jun 2024	1,910	27.89	28.04	-0.15 -0.53 %	7,335	1.38 %	7,235	2.68 %	7,046	1.44 %	6,946	20.88 %	5,746
THCOMM24	Jun 2024	1,900	12.20	11.87	0.33 2.78 %	4,983	19.13 %	4,183	1.65 %	4,115	14.08 %	3,607	0.08 %	3,604

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(+/-)	27-Feb-24	(+/-)		23-Feb-24	01-Mar-24	29-Feb-24	Change
GUNKULH24	Mar 2024	121,402	-0.88 %	122,485	-0.59 %	123,217	0.02 %	123,196	0.00 %	123,200	56	2.77	2.77	0.00 0.00 %
BLANDM24	Jun 2024	108,891	0.00 %	108,891	0.00 %	108,886	0.00 %	108,881	-0.03 %	108,910	505	0.71	0.68	0.03 4.41 %
KTCH24	Mar 2024	76,770	0.00 %	76,772	0.05 %	76,730	0.05 %	76,690	0.00 %	76,690	193	43.80	42.70	1.10 2.58 %
BLANDH24	Mar 2024	51,301	-0.07 %	51,336	-0.01 %	51,340	-0.95 %	51,834	-0.95 %	52,333	115	0.69	0.68	0.01 1.47 %
BANPUM24	Jun 2024	47,318	2.42 %	46,198	0.28 %	46,067	-0.25 %	46,184	-0.41 %	46,372	2,199	5.32	5.48	-0.16 -2.92 %
BECH24	Mar 2024	43,072	0.01 %	43,069	0.00 %	43,070	-0.24 %	43,174	-0.01 %	43,180	7	4.22	4.42	-0.20 -4.52 %
KTBU24	Sep 2024	37,691	0.03 %	37,681	0.03 %	37,668	1.08 %	37,265	0.54 %	37,066	10	15.70	15.65	0.05 0.32 %
JASH24X	Mar 2024	36,768	-2.65 %	37,767	0.00 %	37,767	0.00 %	37,767	0.00 %	37,767	3	2.01	2.06	-0.05 -2.43 %
TTBM24	Jun 2024	36,165	0.07 %	36,140	1.38 %	35,648	0.14 %	35,598	-1.28 %	36,058	29	1.78	1.80	-0.02 -1.11 %
SUPERH24	Mar 2024	33,577	0.01 %	33,575	-0.01 %	33,578	0.01 %	33,575	0.02 %	33,568	7,043	0.37	0.34	0.03 8.82 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.59	0.03	5.36
ICHI	18.60	0.90	5.08
BGRIM	26.75	1.00	3.88
AOT	65.50	2.00	3.15
SUPER	0.35	0.01	2.94
THCOM	12.10	0.30	2.54
ADVANC	206.00	5.00	2.49
KTC	43.75	1.00	2.34
CPN	66.25	1.50	2.32
CRC	35.50	0.75	2.16
TPIPL	1.42	0.03	2.16

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	6.85	-0.75	-9.87
OSP	19.20	-1.10	-5.42
DELTA	68.00	-3.25	-4.56
TTA	6.65	-0.30	-4.32
BANPU	5.40	-0.20	-3.57
COM7	20.10	-0.60	-2.90
PSL	8.65	-0.25	-2.81
HANA	36.00	-1.00	-2.70
HMPRO	10.90	-0.30	-2.68
STA	18.80	-0.50	-2.59

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
03/01/2024	94,365	113,129	-18,764	28,416	26,589	1,827	113,733	96,796	16,937	236,514	706,768

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/01/2024	28,473	23,724	4,749	3,543	2,749	794	17,410	22,953	-5,543	49,426	74,903

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/01/2024	753	227	526	19,038	18,594	444	20,860	21,830	-970	40,651	128,706