

QA Report : TFXE Information

Tuesday, 05 March 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Mar-24	01-Mar-24	Change	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(+/-)	27-Feb-24
S50H24	Mar 2024	830.20	826.20	4.00 0.48 %	597,633	-1.09 %	604,249	3.80 %	582,118	2.12 %	570,025	-5.44 %	602,793
S50J24	Apr 2024	828.80	826.20	2.60 0.31 %	209	-13.28 %	241	-8.37 %	263	-2.23 %	269	-0.74 %	271
S50K24	May 2024	827.20	826.10	1.10 0.13 %	172	681.82 %	22	##### %	8	##### %	1	0.00 %	0
S50M24	Jun 2024	827.30	824.00	3.30 0.40 %	73,738	5.06 %	70,184	3.98 %	67,496	2.90 %	65,595	4.90 %	62,530
S50U24	Sep 2024	824.90	821.80	3.10 0.38 %	21,127	2.95 %	20,522	-0.29 %	20,582	1.10 %	20,358	3.64 %	19,643
S50Z24	Dec 2024	825.00	822.00	3.00 0.36 %	11,469	-0.70 %	11,550	-3.12 %	11,922	3.35 %	11,536	3.35 %	11,162

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Mar-24	01-Mar-24	Change	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(+/-)	27-Feb-24
BDMSM24	Jun 2024	4,030	27.78	27.89	-0.11 -0.39 %	11,065	50.85 %	7,335	1.38 %	7,235	2.68 %	7,046	1.44 %	6,946
LHM24	Jun 2024	4,006	7.16	7.25	-0.09 -1.24 %	17,931	20.07 %	14,934	-3.22 %	15,431	0.05 %	15,423	3.32 %	14,928
TRUEH24	Mar 2024	3,540	6.99	6.95	0.04 0.58 %	18,335	-14.45 %	21,431	-2.47 %	21,974	-0.04 %	21,983	-5.18 %	23,185
VGIH24	Mar 2024	3,178	1.40	1.45	-0.05 -3.45 %	14,254	28.01 %	11,135	0.09 %	11,125	0.01 %	11,124	-8.28 %	12,128
THCOMM24	Jun 2024	2,708	12.14	12.20	-0.06 -0.49 %	5,989	20.19 %	4,983	19.13 %	4,183	1.65 %	4,115	14.08 %	3,607
ICHIM24	Jun 2024	2,707	17.86	18.45	-0.59 -3.20 %	3,151	-18.11 %	3,848	-4.85 %	4,044	-10.98 %	4,543	-2.57 %	4,663
BAMM24	Jun 2024	2,166	8.12	8.03	0.09 1.12 %	6,755	32.69 %	5,091	2.31 %	4,976	12.38 %	4,428	-15.83 %	5,261
AWCH24	Mar 2024	1,713	3.76	3.80	-0.04 -1.05 %	10,964	17.75 %	9,311	5.84 %	8,797	0.49 %	8,754	1.60 %	8,616
AAVH24	Mar 2024	1,578	2.25	2.27	-0.02 -0.88 %	24,412	-0.11 %	24,440	-2.04 %	24,949	0.06 %	24,935	6.26 %	23,467
JMTM24	Jun 2024	1,556	21.50	22.00	-0.50 -2.27 %	3,214	35.38 %	2,374	4.63 %	2,269	4.80 %	2,165	2.27 %	2,117

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(+/-)		27-Feb-24	04-Mar-24	01-Mar-24	Change
GUNKULH24	Mar 2024	121,519	0.10 %	121,402	-0.88 %	122,485	-0.59 %	123,217	0.02 %	123,196	167	2.74	2.77	-0.03 -1.08 %
BLANDM24	Jun 2024	109,191	0.28 %	108,891	0.00 %	108,891	0.00 %	108,886	0.00 %	108,881	895	0.70	0.71	-0.01 -1.41 %
KTCH24	Mar 2024	76,698	-0.09 %	76,770	0.00 %	76,772	0.05 %	76,730	0.05 %	76,690	148	44.25	43.80	0.45 1.03 %
BLANDH24	Mar 2024	51,232	-0.13 %	51,301	-0.07 %	51,336	-0.01 %	51,340	-0.95 %	51,834	10	0.70	0.69	0.01 1.45 %
BANPUM24	Jun 2024	47,049	-0.57 %	47,318	2.42 %	46,198	0.28 %	46,067	-0.25 %	46,184	157	5.27	5.32	-0.05 -0.94 %
BECH24	Mar 2024	43,066	-0.01 %	43,072	0.01 %	43,069	0.00 %	43,070	-0.24 %	43,174	1	4.09	4.22	-0.13 -3.08 %
KTBU24	Sep 2024	37,795	0.28 %	37,691	0.03 %	37,681	0.03 %	37,668	1.08 %	37,265	104	15.84	15.70	0.14 0.89 %
JASH24X	Mar 2024	36,779	0.03 %	36,768	-2.65 %	37,767	0.00 %	37,767	0.00 %	37,767	21	2.02	2.01	0.01 0.50 %
TTBM24	Jun 2024	36,167	0.01 %	36,165	0.07 %	36,140	1.38 %	35,648	0.14 %	35,598	2	1.80	1.78	0.02 1.12 %
RSU24	Sep 2024	33,418	0.00 %	33,417	0.02 %	33,409	0.01 %	33,407	0.01 %	33,404	1	11.76	11.71	0.05 0.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	57.25	1.50	2.69
TTA	6.80	0.15	2.26
BEAUTY	0.60	0.01	1.69
THCOM	12.30	0.20	1.65
STA	19.10	0.30	1.60
BH	229.00	3.00	1.33
PTTEP	152.00	2.00	1.33
TTCL	3.58	0.04	1.13
TTB	1.87	0.02	1.08
BBL	143.50	1.50	1.06

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	63.00	-5.50	-8.03
BCPG	7.50	-0.40	-5.06
JMT	21.40	-0.80	-3.60
CPF	18.00	-0.50	-2.70
GFPT	11.50	-0.30	-2.54
BAM	8.05	-0.20	-2.42
PRM	6.65	-0.15	-2.21
CPALL	56.25	-1.25	-2.17
GPSC	50.75	-1.00	-1.93
BGRIM	26.25	-0.50	-1.87

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
03/04/2024	114,402	86,067	28,335	28,254	30,109	-1,855	92,233	118,713	-26,480	234,889	704,348

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2024	30,440	31,684	-1,244	3,019	3,504	-485	29,633	27,904	1,729	63,092	79,318

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2024	246	231	15	6,769	14,953	-8,184	26,341	18,172	8,169	33,356	128,120