

QA Report : TFXE Information

Wednesday, 06 March 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Mar-24	04-Mar-24	Change	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24
S50H24	Mar 2024	826.10	830.20	-4.10 -0.49 %	612,613	2.51 %	597,633	-1.09 %	604,249	3.80 %	582,118	2.12 %	570,025
S50J24	Apr 2024	825.00	828.80	-3.80 -0.46 %	302	44.50 %	209	-13.28 %	241	-8.37 %	263	-2.23 %	269
S50K24	May 2024	824.00	827.20	-3.20 -0.39 %	152	-11.63 %	172	##### %	22	##### %	8	##### %	1
S50M24	Jun 2024	823.10	827.30	-4.20 -0.51 %	75,625	2.56 %	73,738	5.06 %	70,184	3.98 %	67,496	2.90 %	65,595
S50U24	Sep 2024	820.70	824.90	-4.20 -0.51 %	22,856	8.18 %	21,127	2.95 %	20,522	-0.29 %	20,582	1.10 %	20,358
S50Z24	Dec 2024	820.90	825.00	-4.10 -0.50 %	11,910	3.85 %	11,469	-0.70 %	11,550	-3.12 %	11,922	3.35 %	11,536

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Mar-24	04-Mar-24	Change	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24
TRUEM24	Jun 2024	12,021	7.15	7.03	0.12 1.71 %	22,681	79.00 %	12,671	-0.42 %	12,725	0.42 %	12,672	0.00 %	12,672
TRUEH24	Mar 2024	5,483	7.21	6.99	0.22 3.15 %	20,432	11.44 %	18,335	-14.45 %	21,431	-2.47 %	21,974	-0.04 %	21,983
LHM24	Jun 2024	4,021	7.20	7.16	0.04 0.56 %	20,939	16.78 %	17,931	20.07 %	14,934	-3.22 %	15,431	0.05 %	15,423
SIRIU24	Sep 2024	3,002	1.59	1.60	-0.01 -0.63 %	1,710	0.12 %	1,708	0.00 %	1,708	0.00 %	1,708	0.00 %	1,708
SAMARTM24	Jun 2024	3,001	6.08	5.94	0.14 2.36 %	10,508	10.53 %	9,507	5.55 %	9,007	0.01 %	9,006	0.00 %	9,006
SIRIZ24	Dec 2024	3,000	1.56	1.57	-0.01 -0.64 %	1,516	0.00 %	1,516	0.00 %	1,516	0.00 %	1,516	0.00 %	1,516
SUPERZ24	Dec 2024	3,000	0.32	0.36	-0.04 ##### %	5,000	25.00 %	4,000	0.00 %	4,000	0.00 %	4,000	33.33 %	3,000
WHAH24	Mar 2024	2,082	4.62	4.59	0.03 0.65 %	13,692	-3.70 %	14,218	7.46 %	13,231	-7.21 %	14,259	-12.35 %	16,268
TTAM24	Jun 2024	2,012	6.76	6.76	0.00 0.00 %	8,737	0.07 %	8,731	6.09 %	8,230	13.88 %	7,227	0.03 %	7,225
SUPERH24	Mar 2024	2,002	0.32	0.35	-0.03 -8.57 %	26,539	0.01 %	26,537	-20.97 %	33,577	0.01 %	33,575	-0.01 %	33,578

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(+/-)	28-Feb-24	(Contract)	05-Mar-24	04-Mar-24	Change
GUNKULH24	Mar 2024	121,480	-0.03 %	121,519	0.10 %	121,402	-0.88 %	122,485	-0.59 %	123,217	164	2.74	2.74	0.00 0.00 %
BLANDM24	Jun 2024	109,141	-0.05 %	109,191	0.28 %	108,891	0.00 %	108,891	0.00 %	108,886	10	0.71	0.70	0.01 1.43 %
KTCH24	Mar 2024	76,687	-0.01 %	76,698	-0.09 %	76,770	0.00 %	76,772	0.05 %	76,730	49	43.05	44.25	-1.20 -2.71 %
BLANDH24	Mar 2024	51,232	0.00 %	51,232	-0.13 %	51,301	-0.07 %	51,336	-0.01 %	51,340	0	0.69	0.70	-0.01 -1.43 %
BANPUM24	Jun 2024	47,042	-0.01 %	47,049	-0.57 %	47,318	2.42 %	46,198	0.28 %	46,067	225	5.23	5.27	-0.04 -0.76 %
BECH24	Mar 2024	43,065	0.00 %	43,066	-0.01 %	43,072	0.01 %	43,069	0.00 %	43,070	1	4.09	4.09	0.00 0.00 %
KTBU24	Sep 2024	37,697	-0.26 %	37,795	0.28 %	37,691	0.03 %	37,681	0.03 %	37,668	102	15.68	15.84	-0.16 -1.01 %
JASH24X	Mar 2024	36,898	0.32 %	36,779	0.03 %	36,768	-2.65 %	37,767	0.00 %	37,767	729	1.92	2.02	-0.10 -4.95 %
TTBM24	Jun 2024	36,196	0.08 %	36,167	0.01 %	36,165	0.07 %	36,140	1.38 %	35,648	847	1.78	1.80	-0.02 -1.11 %
RSU24	Sep 2024	33,419	0.00 %	33,418	0.00 %	33,417	0.02 %	33,409	0.01 %	33,407	1	11.64	11.76	-0.12 -1.02 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	8.40	0.35	4.35
TRUE	7.25	0.25	3.57
STA	19.50	0.40	2.09
HANA	36.75	0.75	2.08
BDMS	28.25	0.50	1.80
WHA	4.64	0.08	1.75
GFPT	11.70	0.20	1.74
PTG	9.25	0.15	1.65
TU	14.30	0.20	1.42
KCE	37.25	0.50	1.36

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.29	-0.04	-12.12
TKN	10.40	-0.90	-7.96
JAS	1.93	-0.07	-3.50
LH	7.20	-0.25	-3.36
BCPG	7.25	-0.25	-3.33
RS	13.20	-0.30	-2.22
COM7	19.50	-0.40	-2.01
AP	10.30	-0.20	-1.90
BANPU	5.30	-0.10	-1.85
BCH	21.20	-0.40	-1.85
SCC	266.00	-5.00	-1.85

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
03/05/2024	98,840	105,499	-6,659	34,956	36,027	-1,071	111,303	103,573	7,730	245,099	723,458

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/05/2024	25,808	23,553	2,255	3,124	3,177	-53	21,126	23,328	-2,202	50,058	73,011

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/05/2024	1,329	386	943	13,608	16,852	-3,244	21,449	19,148	2,301	36,386	126,956