

QA Report : TFXE Information

Monday, 11 March 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-Mar-24	07-Mar-24	Change	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24
S50H24	Mar 2024	844.10	836.30	7.80 0.93 %	580,138	2.01 %	568,732	-7.59 %	615,448	0.46 %	612,613	2.51 %	597,633
S50J24	Apr 2024	843.40	834.00	9.40 1.13 %	311	4.01 %	299	11.15 %	269	-10.93 %	302	44.50 %	209
S50K24	May 2024	841.80	834.40	7.40 0.89 %	114	-5.79 %	121	15.24 %	105	-30.92 %	152	-11.63 %	172
S50M24	Jun 2024	840.90	833.10	7.80 0.94 %	76,329	3.11 %	74,028	-2.54 %	75,954	0.44 %	75,625	2.56 %	73,738
S50U24	Sep 2024	838.50	830.80	7.70 0.93 %	23,550	2.83 %	22,901	0.65 %	22,754	-0.45 %	22,856	8.18 %	21,127
S50Z24	Dec 2024	838.50	830.70	7.80 0.94 %	12,416	2.65 %	12,096	-2.52 %	12,409	4.19 %	11,910	3.85 %	11,469

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Mar-24	07-Mar-24	Change	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24
GUNKULM24	Jun 2024	3,522	2.86	2.73	0.13 4.76 %	10,363	5.30 %	9,841	5.35 %	9,341	0.00 %	9,341	11.61 %	8,369
VGIM24	Jun 2024	2,523	1.50	1.49	0.01 0.67 %	17,972	16.22 %	15,464	7.22 %	14,423	28.09 %	11,260	0.04 %	11,256
BANPUH24	Mar 2024	2,285	5.64	5.52	0.12 2.17 %	14,945	-14.29 %	17,437	-3.55 %	18,078	-4.55 %	18,940	-3.34 %	19,594
AWCH24	Mar 2024	2,054	3.85	3.76	0.09 2.39 %	7,543	0.03 %	7,541	-6.09 %	8,030	5.77 %	7,592	-30.76 %	10,964
SUPERM24	Jun 2024	2,000	0.32	0.32	0.00 0.00 %	25,513	8.51 %	23,513	0.00 %	23,513	0.02 %	23,508	-3.99 %	24,486
CHGZ24	Dec 2024	2,000	2.88	2.92	-0.04 -1.37 %	2,027	7,407.41 %	27	0.00 %	27	0.00 %	27	0.00 %	27
GULFH24	Mar 2024	1,994	44.75	43.00	1.75 4.07 %	6,805	-10.55 %	7,608	-1.31 %	7,709	-8.32 %	8,409	-3.58 %	8,721
PTTM24	Jun 2024	1,204	34.10	34.40	-0.30 -0.87 %	4,902	28.97 %	3,801	35.70 %	2,801	-28.14 %	3,898	0.23 %	3,889
BDMSM24	Jun 2024	1,200	28.99	29.25	-0.26 -0.89 %	3,538	-0.03 %	3,539	51.30 %	2,339	-67.38 %	7,170	-35.20 %	11,065
BANPUM24	Jun 2024	1,144	5.51	5.38	0.13 2.42 %	46,819	-0.94 %	47,261	0.05 %	47,238	0.42 %	47,042	-0.01 %	47,049

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(Contract)	08-Mar-24	07-Mar-24	Change
GUNKULH24	Mar 2024	121,523	0.03 %	121,484	0.04 %	121,433	-0.04 %	121,480	-0.03 %	121,519	41	2.86	2.73	0.13 4.76 %
BLANDM24	Jun 2024	109,142	0.00 %	109,141	0.00 %	109,141	0.00 %	109,141	-0.05 %	109,191	1	0.69	0.70	-0.01 -1.43 %
KTCH24	Mar 2024	76,659	0.00 %	76,659	-0.04 %	76,692	0.01 %	76,687	-0.01 %	76,698	200	44.23	43.55	0.68 1.56 %
BLANDH24	Mar 2024	51,233	0.00 %	51,233	0.00 %	51,232	0.00 %	51,232	0.00 %	51,232	0	0.69	0.70	-0.01 -1.43 %
BANPUM24	Jun 2024	46,819	-0.94 %	47,261	0.05 %	47,238	0.42 %	47,042	-0.01 %	47,049	1,144	5.51	5.38	0.13 2.42 %
BECH24	Mar 2024	43,063	0.00 %	43,063	0.00 %	43,064	0.00 %	43,065	0.00 %	43,066	6	4.49	4.19	0.30 7.16 %
KTBU24	Sep 2024	37,731	0.05 %	37,713	-0.26 %	37,812	0.31 %	37,697	-0.26 %	37,795	222	15.45	15.38	0.07 0.46 %
JASH24X	Mar 2024	36,209	0.00 %	36,208	-0.01 %	36,212	-1.86 %	36,898	0.32 %	36,779	1	2.02	1.98	0.04 2.02 %
TTBM24	Jun 2024	34,399	1.41 %	33,920	-5.50 %	35,896	-0.83 %	36,196	0.08 %	36,167	506	1.81	1.80	0.01 0.56 %
RSU24	Sep 2024	33,408	0.00 %	33,408	-0.03 %	33,419	0.00 %	33,419	0.00 %	33,418	0	12.96	12.87	0.09 0.70 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	22.70	1.40	6.57
STEC	10.20	0.50	5.15
SAWAD	39.00	1.75	4.70
S	0.90	0.04	4.65
GPSC	55.00	2.25	4.27
DELTA	70.25	2.75	4.07
GULF	44.75	1.75	4.07
HANA	39.25	1.50	3.97
GUNKUL	2.80	0.10	3.70
BANPU	5.65	0.20	3.67

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTT	34.00	-0.50	-1.45
BCH	21.60	-0.30	-1.37
CHG	2.88	-0.04	-1.37
ERW	4.64	-0.06	-1.28
CPF	18.30	-0.20	-1.08
KKP	54.00	-0.50	-0.92
CPALL	57.75	-0.50	-0.86
BDMS	29.00	-0.25	-0.85
TU	14.40	-0.10	-0.69
SIRI	1.82	-0.01	-0.55

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
03/08/2024	104,396	73,865	30,531	31,899	34,429	-2,530	84,257	112,258	-28,001	220,552	692,858

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2024	19,308	20,309	-1,001	3,013	1,652	1,361	14,446	14,806	-360	36,767	66,896

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2024	190	524	-334	9,288	18,010	-8,722	23,545	14,489	9,056	33,023	126,674