

QA Report : TFXE Information

Friday, 29 March 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-Mar-24	27-Mar-24	Change	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(+/-)	25-Mar-24	(+/-)	22-Mar-24
S50J24	Apr 2024	835.80	841.30	-5.50 -0.65 %	357	2.88 %	347	3.89 %	334	0.30 %	333	1.22 %	329
S50K24	May 2024	833.60	840.50	-6.90 -0.82 %	289	-4.30 %	302	7.09 %	282	4.06 %	271	1.50 %	267
S50M24	Jun 2024	833.30	839.10	-5.80 -0.69 %	526,043	6.37 %	494,561	15.75 %	427,271	52.04 %	281,032	95.15 %	144,009
S50U24	Sep 2024	830.90	837.00	-6.10 -0.73 %	38,484	8.33 %	35,525	8.83 %	32,643	2.37 %	31,886	11.64 %	28,562
S50Z24	Dec 2024	831.90	837.50	-5.60 -0.67 %	16,633	9.52 %	15,187	1.52 %	14,959	1.25 %	14,775	5.88 %	13,954
S50H25	Mar 2025	829.90	838.20	-8.30 -0.99 %	849	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Mar-24	27-Mar-24	Change	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(+/-)	25-Mar-24	(+/-)	22-Mar-24
BLANDH25	Mar 2025	45,000	0.70	0.69	0.01 1.45 %	45,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
RSH25	Mar 2025	19,143	12.60	12.72	-0.12 -0.94 %	19,143	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
LHZ24	Dec 2024	11,500	6.96	7.16	-0.20 -2.79 %	14,018	456.71 %	2,518	-16.51 %	3,016	0.00 %	3,016	0.00 %	3,016
TTBM24	Jun 2024	8,991	1.77	1.76	0.01 0.57 %	44,635	23.99 %	35,999	3.09 %	34,921	14.77 %	30,426	-20.85 %	38,440
BEMM24	Jun 2024	7,532	8.02	8.14	-0.12 -1.47 %	29,738	27.97 %	23,238	4.53 %	22,232	4.71 %	21,232	2.41 %	20,732
VGIM24	Jun 2024	5,147	1.70	1.72	-0.02 -1.16 %	32,195	4.22 %	30,892	1.57 %	30,413	33.78 %	22,733	7.24 %	21,199
CHGU24	Sep 2024	4,000	2.88	2.90	-0.02 -0.69 %	6,002	199.80 %	2,002	0.00 %	2,002	0.00 %	2,002	0.00 %	2,002
CPFU24	Sep 2024	3,697	18.51	18.73	-0.22 -1.17 %	5,903	167.59 %	2,206	0.14 %	2,203	4.76 %	2,103	49.89 %	1,403
PLANBZ24	Dec 2024	3,500	8.74	8.67	0.07 0.81 %	16,250	27.45 %	12,750	0.00 %	12,750	0.00 %	12,750	0.00 %	12,750
WHAU24	Sep 2024	3,500	4.72	4.76	-0.04 -0.84 %	3,029	49.29 %	2,029	32.70 %	1,529	##### %	529	-65.40 %	1,529

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(+/-)	25-Mar-24	(+/-)	22-Mar-24	(Contract)	28-Mar-24	27-Mar-24	Change
GUNKULM24	Jun 2024	121,481	-0.41 %	121,980	46.13 %	83,474	##### %	11,761	0.00 %	11,761	502	2.81	2.81	0.00 0.00 %
BLANDM24	Jun 2024	111,487	0.02 %	111,466	1.36 %	109,966	0.16 %	109,795	0.03 %	109,759	21	0.69	0.67	0.02 2.99 %
KTCM24	Jun 2024	76,357	0.01 %	76,353	-34.72 %	116,956	##### %	6,896	0.31 %	6,875	16	45.10	46.19	-1.09 -2.36 %
BANPUM24	Jun 2024	50,297	4.34 %	48,203	0.25 %	48,083	0.53 %	47,830	5.32 %	45,414	2,248	5.40	5.44	-0.04 -0.74 %
BECM24	Jun 2024	49,171	0.00 %	49,171	-16.90 %	59,171	##### %	18,670	2.75 %	18,170	0	4.91	5.06	-0.15 -2.96 %
BLANDH25	Mar 2025	45,000	0.00 %	49,171	-16.90 %	59,171	##### %	18,670	2.75 %	18,170	45,000	0.70	0.69	0.01 1.45 %
TTBM24	Jun 2024	44,635	23.99 %	35,999	3.09 %	34,921	14.77 %	30,426	-20.85 %	38,440	8,991	1.77	1.76	0.01 0.57 %
AAVM24	Jun 2024	43,508	2.56 %	42,424	10.38 %	38,433	5.49 %	36,433	2.68 %	35,482	2,602	2.43	2.40	0.03 1.25 %
KTBU24	Sep 2024	38,454	-0.52 %	38,654	-0.26 %	38,754	0.00 %	38,754	0.25 %	38,656	0	16.02	16.53	-0.51 -3.09 %
TRUEM24	Jun 2024	35,847	1.19 %	35,424	8.12 %	32,764	-2.85 %	33,724	2.22 %	32,993	2,753	7.72	7.93	-0.21 -2.65 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	22.30	0.40	1.83
AEONTS	152.00	2.50	1.67
BLAND	0.68	0.01	1.49
ERW	4.70	0.06	1.29
JAS	2.32	0.02	0.87
AAV	2.44	0.02	0.83
BCPG	6.75	0.05	0.75
PLANB	8.65	0.05	0.58
GULF	43.75	0.25	0.57
SPRC	8.80	0.05	0.57

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	9.75	-0.55	-5.34
PSL	7.65	-0.30	-3.77
TRUE	7.70	-0.30	-3.75
VGI	1.67	-0.06	-3.47
RS	12.90	-0.40	-3.01
STA	19.50	-0.60	-2.99
S	0.84	-0.02	-2.33
CENTEL	43.25	-1.00	-2.26
EGCO	113.00	-2.50	-2.16
THCOM	14.00	-0.30	-2.10

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
28/03/2024	83,333	96,025	-12,692	31,018	32,668	-1,650	131,178	116,836	14,342	245,529	665,507

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2024	24,530	20,050	4,480	1,249	1,087	162	17,243	21,885	-4,642	43,022	76,762

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2024	1,123	794	329	20,566	25,249	-4,683	27,598	23,244	4,354	49,287	148,240