

QA Report : TFEX Information

Monday, 25 March 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Mar-24	21-Mar-24	Change	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(+/-)	18-Mar-24
S50H24	Mar 2024	849.00	851.10	-2.10 -0.25 %	484,940	-6.39 %	518,057	3.35 %	501,256	-2.08 %	511,880	-2.82 %	526,751
S50J24	Apr 2024	845.00	848.00	-3.00 -0.35 %	329	-8.10 %	358	10.15 %	325	-2.40 %	333	-0.60 %	335
S50K24	May 2024	844.50	847.50	-3.00 -0.35 %	267	-3.26 %	276	13.58 %	243	1.67 %	239	-0.42 %	240
S50M24	Jun 2024	844.30	847.50	-3.20 -0.38 %	144,009	15.77 %	124,394	12.00 %	111,066	6.45 %	104,336	5.86 %	98,562
S50U24	Sep 2024	842.30	845.00	-2.70 -0.32 %	28,562	3.86 %	27,501	4.73 %	26,259	3.51 %	25,368	3.99 %	24,395
S50Z24	Dec 2024	842.60	845.10	-2.50 -0.30 %	13,954	-1.77 %	14,206	2.85 %	13,813	0.97 %	13,680	2.33 %	13,369

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	22-Mar-24	21-Mar-24	Change		22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(+/-)	18-Mar-24
IRPCM24	Jun 2024	19,519	1.93	1.95	-0.02	-1.03 %	35,797	1.43 %	35,294	2.20 %	34,535	-1.40 %	35,024	1.48 %	34,513
TTBM24	Jun 2024	10,503	1.77	1.80	-0.03	-1.67 %	38,440	1.32 %	37,938	1.33 %	37,440	1.35 %	36,940	-2.62 %	37,935
KTCM24	Jun 2024	6,670	45.43	44.40	1.03	2.32 %	6,875	2,955.56 %	225	22.28 %	184	-8.91 %	202	26.25 %	160
KTCH24	Mar 2024	6,650	45.50	45.35	0.15	0.33 %	74,725	0.00 %	74,726	-0.01 %	74,732	0.00 %	74,732	0.00 %	74,734
KTBM24	Jun 2024	5,887	16.00	15.44	0.56	3.63 %	23,712	-4.84 %	24,918	-0.69 %	25,092	5.36 %	23,816	0.45 %	23,709
BTSM24	Jun 2024	4,022	5.48	5.52	-0.04	-0.72 %	25,151	13.57 %	22,145	-2.22 %	22,648	-9.17 %	24,935	0.01 %	24,933
BTSH24	Mar 2024	3,520	5.45	5.40	0.05	0.93 %	5,183	-36.87 %	8,210	-0.92 %	8,286	-0.16 %	8,299	-1.07 %	8,389
PTTM24	Jun 2024	3,203	34.10	34.30	-0.20	-0.58 %	4,616	-32.25 %	6,813	3.10 %	6,608	43.37 %	4,609	6.99 %	4,308
TRUEU24	Sep 2024	3,000	8.01	8.11	-0.10	-1.23 %	10,025	42.68 %	7,026	0.00 %	7,026	0.04 %	7,023	-6.65 %	7,523
CHGZ24	Dec 2024	2,738	2.96	2.92	0.04	1.37 %	28	-98.99 %	2,766	0.00 %	2,766	36.39 %	2,028	50.78 %	1,345

Most Active OI(Contract)

Single	Contact	* Open Interest									Volume	Settle Price		
Stock Futures	Month	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(+/-)	18-Mar-24	(Contract)	22-Mar-24	21-Mar-24	Change
GUNKULH24	Mar 2024	119,047	-0.86 %	120,074	-0.07 %	120,164	-0.79 %	121,118	0.00 %	121,116	0	2.84	2.92	-0.08 -2.74 %
BLANDM24	Jun 2024	109,759	0.01 %	109,745	0.00 %	109,746	0.00 %	109,745	-0.01 %	109,751	30	0.70	0.70	0.00 0.00 %
KTCH24	Mar 2024	74,725	0.00 %	74,726	-0.01 %	74,732	0.00 %	74,732	0.00 %	74,734	6,650	45.50	45.35	0.15 0.33 %
BLANDH24	Mar 2024	50,734	-0.01 %	50,737	0.02 %	50,728	-0.97 %	51,227	-0.01 %	51,233	5	0.69	0.70	-0.01 -1.43 %
BANPUM24	Jun 2024	45,414	-3.72 %	47,171	0.15 %	47,101	0.37 %	46,926	-0.37 %	47,099	715	5.40	5.60	-0.20 -3.57 %
KTBU24	Sep 2024	38,656	-0.02 %	38,662	0.00 %	38,662	2.38 %	37,762	0.27 %	37,662	610	16.21	15.92	0.29 1.82 %
TTBM24	Jun 2024	38,440	1.32 %	37,938	1.33 %	37,440	1.35 %	36,940	-2.62 %	37,935	10,503	1.77	1.80	-0.03 -1.67 %
IRPCM24	Jun 2024	35,797	1.43 %	35,294	2.20 %	34,535	-1.40 %	35,024	1.48 %	34,513	19,519	1.93	1.95	-0.02 -1.03 %
AAVM24	Jun 2024	35,482	1.43 %	34,982	4.46 %	33,488	4.78 %	31,959	-1.12 %	32,320	502	2.43	2.39	0.04 1.67 %
LHM24	Jun 2024	34,316	0.06 %	34,295	1.73 %	33,712	0.15 %	33,663	10.19 %	30,551	2,026	6.90	6.80	0.10 1.47 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	16.80	0.70	4.35
JAS	2.12	0.04	1.92
GFPT	12.30	0.20	1.65
SAMART	6.40	0.10	1.59
OSP	20.20	0.30	1.51
BLAND	0.69	0.01	1.47
CHG	2.96	0.04	1.37
SAWAD	42.00	0.50	1.20
MINT	33.50	0.25	0.75
BBL	140.50	1.00	0.72

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	45.00	-1.75	-3.74
JMT	21.80	-0.70	-3.11
PSL	8.00	-0.25	-3.03
CK	22.80	-0.70	-2.98
STEC	10.40	-0.30	-2.80
BANPU	5.55	-0.15	-2.63
BEM	8.05	-0.20	-2.42
SCC	252.00	-6.00	-2.33
ICHI	17.50	-0.40	-2.23
MBK	17.80	-0.40	-2.20

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
22/03/2024	112,999	125,730	-12,731	32,493	31,890	603	91,200	79,072	12,128	236,692	672,061

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2024	27,927	37,678	-9,751	2,457	2,800	-343	28,052	17,958	10,094	58,436	87,830

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2024	732	329	403	33,497	17,206	16,291	24,021	40,715	-16,694	58,250	153,307