

QA Report : TFEX Information

Tuesday, 26 March 2024

Index Futures Focus

SET50	Contact	Settle Price			Open Interest								
Index Future	Month	25-Mar-24	22-Mar-24	Change	25-Mar-24	(+/-)	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24
S50H24	Mar 2024	843.40	849.00	-5.60 -0.66 %	537,730	10.89 %	484,940	-6.39 %	518,057	3.35 %	501,256	-2.08 %	511,880
S50J24	Apr 2024	839.00	845.00	-6.00 -0.71 %	333	1.22 %	329	-8.10 %	358	10.15 %	325	-2.40 %	333
S50K24	May 2024	837.90	844.50	-6.60 -0.78 %	271	1.50 %	267	-3.26 %	276	13.58 %	243	1.67 %	239
S50M24	Jun 2024	836.80	844.30	-7.50 -0.89 %	281,032	95.15 %	144,009	15.77 %	124,394	12.00 %	111,066	6.45 %	104,336
S50U24	Sep 2024	834.90	842.30	-7.40 -0.88 %	31,886	11.64 %	28,562	3.86 %	27,501	4.73 %	26,259	3.51 %	25,368
S50Z24	Dec 2024	835.50	842.60	-7.10 -0.84 %	14,775	5.88 %	13,954	-1.77 %	14,206	2.85 %	13,813	0.97 %	13,680

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	25-Mar-24	22-Mar-24	Change		25-Mar-24	(+/-)	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24
BTSM24	Jun 2024	14,530	5.78	5.48	0.30	5.47 %	26,152	3.98 %	25,151	13.57 %	22,145	-2.22 %	22,648	-9.17 %	24,935
TRUEM24	Jun 2024	9,821	7.76	7.86	-0.10	-1.27 %	33,724	2.22 %	32,993	4.89 %	31,456	-12.43 %	35,921	53.47 %	23,406
BTSU24	Sep 2024	7,029	5.63	5.36	0.27	5.04 %	903	-89.25 %	8,400	0.00 %	8,400	0.00 %	8,400	0.01 %	8,399
BCPGM24	Jun 2024	4,596	6.75	7.16	-0.41	-5.73 %	16,696	1.09 %	16,516	0.02 %	16,513	0.63 %	16,410	-9.88 %	18,210
JASH24X	Mar 2024	4,339	2.14	2.10	0.04	1.90 %	11,169	-0.06 %	11,176	0.39 %	11,133	-0.23 %	11,159	0.00 %	11,159
BCPGH24	Mar 2024	4,227	6.76	7.18	-0.42	-5.85 %	3,260	0.03 %	3,259	-3.21 %	3,367	-2.88 %	3,467	-2.80 %	3,567
BTSH24	Mar 2024	3,954	5.73	5.45	0.28	5.14 %	4,677	-9.76 %	5,183	-36.87 %	8,210	-0.92 %	8,286	-0.16 %	8,299
PTTM24	Jun 2024	3,920	33.80	34.10	-0.30	-0.88 %	8,430	82.63 %	4,616	-32.25 %	6,813	3.10 %	6,608	43.37 %	4,609
AWCM24	Jun 2024	3,079	3.91	3.96	-0.05	-1.26 %	8,818	0.17 %	8,803	6.02 %	8,303	13.29 %	7,329	-6.18 %	7,812
AAVH24	Mar 2024	3,026	2.37	2.41	-0.04	-1.66 %	5,312	-27.24 %	7,301	-0.04 %	7,304	-21.50 %	9,304	-14.07 %	10,828

Most Active OI(Contract)

Single	Contact	* Open Interest									Volume	Settle Price			
Stock Futures	Month	25-Mar-24	(+/-)	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(Contract)	25-Mar-24	22-Mar-24	Change	
GUNKULH24	Mar 2024	119,048	0.00 %	119,047	-0.86 %	120,074	-0.07 %	120,164	-0.79 %	121,118	11	2.84	2.84	0.00	0.00 %
BLANDM24	Jun 2024	109,795	0.03 %	109,759	0.01 %	109,745	0.00 %	109,746	0.00 %	109,745	36	0.69	0.70	-0.01	-1.43 %
KTCH24	Mar 2024	68,075	-8.90 %	74,725	0.00 %	74,726	-0.01 %	74,732	0.00 %	74,732	47	45.00	45.50	-0.50	-1.10 %
BLANDH24	Mar 2024	50,735	0.00 %	50,734	-0.01 %	50,737	0.02 %	50,728	-0.97 %	51,227	1	0.70	0.69	0.01	1.45 %
BANPUM24	Jun 2024	47,830	5.32 %	45,414	-3.72 %	47,171	0.15 %	47,101	0.37 %	46,926	2,536	5.40	5.40	0.00	0.00 %
KTBU24	Sep 2024	38,754	0.25 %	38,656	-0.02 %	38,662	0.00 %	38,662	2.38 %	37,762	602	16.53	16.21	0.32	1.97 %
AAVM24	Jun 2024	36,433	2.68 %	35,482	1.43 %	34,982	4.46 %	33,488	4.78 %	31,959	1,054	2.39	2.43	-0.04	-1.65 %
JASM24X	Jun 2024	33,762	5.60 %	31,972	2.28 %	31,260	-1.68 %	31,794	0.00 %	31,794	1,830	2.12	2.02	0.10	4.95 %
TRUEM24	Jun 2024	33,724	2.22 %	32,993	4.89 %	31,456	-12.43 %	35,921	53.47 %	23,406	9,821	7.76	7.86	-0.10	-1.27 %
RSU24	Sep 2024	33,509	0.01 %	33,506	0.15 %	33,455	0.14 %	33,407	0.00 %	33,406	3	11.48	11.51	-0.03	-0.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	5.70	0.25	4.59
SAMART	6.65	0.25	3.91
AP	10.30	0.20	1.98
JAS	2.16	0.04	1.89
BAM	10.10	0.15	1.51
LH	7.10	0.10	1.43
PRM	7.60	0.10	1.33
TASCO	16.10	0.20	1.26
KKP	51.25	0.50	0.99
BEM	8.10	0.05	0.62

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCPG	6.75	-0.35	-4.93
STGT	8.95	-0.35	-3.76
ICHI	16.90	-0.60	-3.43
HANA	38.00	-1.25	-3.18
BGRIM	27.75	-0.75	-2.63
KCE	39.00	-1.00	-2.50
STA	20.10	-0.50	-2.43
S	0.84	-0.02	-2.33
PTG	8.60	-0.20	-2.27
GPSC	54.00	-1.25	-2.26

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
25/03/2024	281,277	314,627	-33,350	42,522	35,053	7,469	132,079	106,198	25,881	455,878	866,027

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2024	17,856	18,260	-404	1,692	1,906	-214	15,388	14,770	618	34,936	71,913

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2024	1,112	427	685	18,652	17,585	1,067	19,056	20,808	-1,752	38,820	151,922