

QA Report : TFEX Information

Wednesday, 27 March 2024

Index Futures Focus

SET50	Contact	Settle Price				Open Interest								
Index Future	Month	26-Mar-24	25-Mar-24	Change		26-Mar-24	(+/-)	25-Mar-24	(+/-)	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24
S50H24	Mar 2024	845.20	843.40	1.80	0.21 %	455,979	-15.20 %	537,730	10.89 %	484,940	-6.39 %	518,057	3.35 %	501,256
S50J24	Apr 2024	841.00	839.00	2.00	0.24 %	334	0.30 %	333	1.22 %	329	-8.10 %	358	10.15 %	325
S50K24	May 2024	839.70	837.90	1.80	0.21 %	282	4.06 %	271	1.50 %	267	-3.26 %	276	13.58 %	243
S50M24	Jun 2024	839.10	836.80	2.30	0.27 %	427,271	52.04 %	281,032	95.15 %	144,009	15.77 %	124,394	12.00 %	111,066
S50U24	Sep 2024	837.00	834.90	2.10	0.25 %	32,643	2.37 %	31,886	11.64 %	28,562	3.86 %	27,501	4.73 %	26,259
S50Z24	Dec 2024	837.40	835.50	1.90	0.23 %	14,959	1.25 %	14,775	5.88 %	13,954	-1.77 %	14,206	2.85 %	13,813

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	26-Mar-24	25-Mar-24	Change		26-Mar-24	(+/-)	25-Mar-24	(+/-)	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24
GUNKULH24	Mar 2024	143,878	2.78	2.84	-0.06	-2.11 %	118,048	-0.84 %	119,048	0.00 %	119,047	-0.86 %	120,074	-0.07 %	120,164
KTCM24	Jun 2024	110,184	44.45	43.70	0.75	1.72 %	116,956	1,596.00 %	6,896	0.31 %	6,875	##### %	225	22.28 %	184
KTCH24	Mar 2024	110,113	46.00	45.00	1.00	2.22 %	68,049	-0.04 %	68,075	-8.90 %	74,725	0.00 %	74,726	-0.01 %	74,732
GUNKULM24	Jun 2024	73,263	2.82	2.84	-0.02	-0.70 %	83,474	609.75 %	11,761	0.00 %	11,761	-0.02 %	11,763	-0.79 %	11,857
BECH24	Mar 2024	40,552	4.73	4.70	0.03	0.64 %	30,679	-1.45 %	31,129	0.00 %	31,129	-0.03 %	31,138	-0.01 %	31,142
BECM24	Jun 2024	40,501	4.63	4.71	-0.08	-1.70 %	59,171	216.93 %	18,670	2.75 %	18,170	0.00 %	18,170	0.02 %	18,167
SUPERH24	Mar 2024	17,680	0.31	0.31	0.00	0.00 %	32,065	65.40 %	19,386	0.00 %	19,386	0.00 %	19,386	0.00 %	19,386
LHM24	Jun 2024	16,785	7.19	6.88	0.31	4.51 %	16,994	-49.04 %	33,346	-2.83 %	34,316	0.06 %	34,295	1.73 %	33,712
SUPERM24	Jun 2024	13,679	0.31	0.31	0.00	0.00 %	37,225	58.09 %	23,546	0.00 %	23,546	0.00 %	23,546	0.00 %	23,546
VGIM24	Jun 2024	9,759	1.70	1.62	0.08	4.94 %	30,413	33.78 %	22,733	7.24 %	21,199	2.62 %	20,657	2.62 %	20,130

Most Active OI(Contract)

Single	Contact	* Open Interest									Volume	Settle Price		
Stock Futures	Month	26-Mar-24	(+/-)	25-Mar-24	(+/-)	22-Mar-24	(+/-)	21-Mar-24	(+/-)	20-Mar-24	(Contract)	26-Mar-24	25-Mar-24	Change
GUNKULH24	Mar 2024	118,048	-0.84 %	119,048	0.00 %	119,047	-0.86 %	120,074	-0.07 %	120,164	143,878	2.78	2.84	-0.06 -2.11 %
KTCM24	Jun 2024	116,956	##### %	6,896	0.31 %	6,875	##### %	225	22.28 %	184	110,184	44.45	43.70	0.75 1.72 %
BLANDM24	Jun 2024	109,966	0.16 %	109,795	0.03 %	109,759	0.01 %	109,745	0.00 %	109,746	171	0.70	0.69	0.01 1.45 %
GUNKULM24	Jun 2024	83,474	609.75 %	11,761	0.00 %	11,761	-0.02 %	11,763	-0.79 %	11,857	73,263	2.82	2.84	-0.02 -0.70 %
KTCH24	Mar 2024	68,049	-0.04 %	68,075	-8.90 %	74,725	0.00 %	74,726	-0.01 %	74,732	110,113	46.00	45.00	1.00 2.22 %
BECM24	Jun 2024	59,171	216.93 %	18,670	2.75 %	18,170	0.00 %	18,170	0.02 %	18,167	40,501	4.63	4.71	-0.08 -1.70 %
BLANDH24	Mar 2024	50,735	0.00 %	50,735	0.00 %	50,734	-0.01 %	50,737	0.02 %	50,728	0	0.68	0.70	-0.02 -2.86 %
BANPUM24	Jun 2024	48,083	0.53 %	47,830	5.32 %	45,414	-3.72 %	47,171	0.15 %	47,101	984	5.42	5.40	0.02 0.37 %
KTBU24	Sep 2024	38,754	0.00 %	38,754	0.25 %	38,656	-0.02 %	38,662	0.00 %	38,662	200	16.63	16.53	0.10 0.60 %
AAVM24	Jun 2024	38,433	5.49 %	36,433	2.68 %	35,482	1.43 %	34,982	4.46 %	33,488	2,578	2.36	2.39	-0.03 -1.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	14.30	0.90	6.72
AP	10.90	0.60	5.83
JAS	2.28	0.12	5.56
LH	7.45	0.35	4.93
HANA	39.75	1.75	4.61
COM7	19.00	0.70	3.83
AWC	4.06	0.12	3.05
VGI	1.69	0.05	3.05
OSP	20.40	0.60	3.03
TTA	6.80	0.20	3.03

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.30	-0.01	-3.23
STGT	8.75	-0.20	-2.23
GFPT	12.00	-0.20	-1.64
BCPG	6.65	-0.10	-1.48
ADVANC	205.00	-3.00	-1.44
BCH	20.70	-0.30	-1.43
PTTGC	38.50	-0.50	-1.28
SGP	7.90	-0.10	-1.25
CENTEL	43.75	-0.50	-1.13
STA	19.90	-0.20	-1.00

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
26/03/2024	393,323	380,035	13,288	24,295	31,117	-6,822	75,616	82,082	-6,466	493,234	931,468

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2024	19,710	14,310	5,400	2,433	1,580	853	10,989	17,242	-6,253	33,132	71,388

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2024	257	898	-641	9,913	13,228	-3,315	15,742	11,786	3,956	25,912	147,186