

QA Report : TFXE Information

Monday, 01 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Mar-24	28-Mar-24	Change	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(+/-)	25-Mar-24
S50J24	Apr 2024	839.40	835.80	3.60 0.43 %	376	5.32 %	357	2.88 %	347	3.89 %	334	0.30 %	333
S50K24	May 2024	838.70	833.60	5.10 0.61 %	291	0.69 %	289	-4.30 %	302	7.09 %	282	4.06 %	271
S50M24	Jun 2024	837.20	833.30	3.90 0.47 %	489,586	-6.93 %	526,043	6.37 %	494,561	15.75 %	427,271	52.04 %	281,032
S50U24	Sep 2024	834.90	830.90	4.00 0.48 %	39,020	1.39 %	38,484	8.33 %	35,525	8.83 %	32,643	2.37 %	31,886
S50Z24	Dec 2024	835.50	831.90	3.60 0.43 %	16,603	-0.18 %	16,633	9.52 %	15,187	1.52 %	14,959	1.25 %	14,775
S50H25	Mar 2025	832.40	829.90	2.50 0.30 %	1,177	38.63 %	849	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								
			29-Mar-24	28-Mar-24	Change	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(+/-)	25-Mar-24
BANPUH25	Mar 2025	10,000	5.19	5.20	-0.01 -0.19 %	12,550	392.16 %	2,550	0.00 %	0	0.00 %	0	0.00 %	0
BANPUU24	Sep 2024	8,817	5.35	5.48	-0.13 -2.37 %	16,495	-34.76 %	25,285	2.85 %	24,585	0.00 %	24,585	3.78 %	23,690
BTSM24	Jun 2024	4,992	5.66	5.67	-0.01 -0.18 %	27,377	16.84 %	23,432	-3.50 %	24,281	-0.02 %	24,285	-7.14 %	26,152
TRUEU24	Sep 2024	4,500	7.64	7.76	-0.12 -1.55 %	12,029	4.34 %	11,529	9.48 %	10,531	0.07 %	10,524	-0.01 %	10,525
BEAUTYM24	Jun 2024	3,005	0.67	0.66	0.01 1.52 %	18,003	20.00 %	15,002	-6.24 %	16,001	##### %	4,514	26.30 %	3,574
TRUEM24	Jun 2024	2,512	7.60	7.72	-0.12 -1.55 %	35,792	-0.15 %	35,847	1.19 %	35,424	8.12 %	32,764	-2.85 %	33,724
VGIM24	Jun 2024	2,152	1.69	1.70	-0.01 -0.59 %	32,234	0.12 %	32,195	4.22 %	30,892	1.57 %	30,413	33.78 %	22,733
AWCM24	Jun 2024	2,145	4.03	4.13	-0.10 -2.42 %	8,824	0.18 %	8,808	0.35 %	8,777	12.77 %	7,783	-11.74 %	8,818
LHM24	Jun 2024	2,016	7.15	7.12	0.03 0.42 %	18,412	0.05 %	18,402	0.44 %	18,321	7.81 %	16,994	-49.04 %	33,346
KTBM24	Jun 2024	1,728	16.21	16.14	0.07 0.43 %	20,997	-5.18 %	22,143	-1.27 %	22,428	2.72 %	21,834	-2.64 %	22,425

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(+/-)	25-Mar-24	(Contract)	29-Mar-24	28-Mar-24	Change
GUNKULM24	Jun 2024	121,499	0.01 %	121,481	-0.41 %	121,980	46.13 %	83,474	##### %	11,761	26	2.81	2.81	0.00 0.00 %
BLANDM24	Jun 2024	111,502	0.01 %	111,487	0.02 %	111,466	1.36 %	109,966	0.16 %	109,795	83	0.70	0.69	0.01 1.45 %
KTCM24	Jun 2024	76,548	0.25 %	76,357	0.01 %	76,353	-34.72 %	116,956	##### %	6,896	209	44.48	45.10	-0.62 -1.37 %
BANPUM24	Jun 2024	50,426	0.26 %	50,297	4.34 %	48,203	0.25 %	48,083	0.53 %	47,830	293	5.40	5.40	0.00 0.00 %
BECM24	Jun 2024	49,180	0.02 %	49,171	0.00 %	49,171	-16.90 %	59,171	##### %	18,670	18	4.75	4.91	-0.16 -3.26 %
TTBM24	Jun 2024	45,029	0.88 %	44,635	23.99 %	35,999	3.09 %	34,921	14.77 %	30,426	1,121	1.77	1.77	0.00 0.00 %
BLANDH25	Mar 2025	45,000	0.00 %	45,000	23.99 %	35,999	3.09 %	34,921	14.77 %	30,426	0	0.71	0.70	0.01 1.43 %
AAVM24	Jun 2024	43,009	-1.15 %	43,508	2.56 %	42,424	10.38 %	38,433	5.49 %	36,433	545	2.39	2.43	-0.04 -1.65 %
KTBU24	Sep 2024	38,561	0.28 %	38,454	-0.52 %	38,654	-0.26 %	38,754	0.00 %	38,754	211	16.31	16.02	0.29 1.81 %
TRUEM24	Jun 2024	35,792	-0.15 %	35,847	1.19 %	35,424	8.12 %	32,764	-2.85 %	33,724	2,512	7.60	7.72	-0.12 -1.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	8.90	0.40	4.71
AEONTS	157.50	5.50	3.62
DELTA	74.50	2.25	3.11
BCPG	6.95	0.20	2.96
PTTEP	153.00	4.00	2.68
OR	17.90	0.30	1.70
CPF	18.50	0.30	1.65
MTC	47.25	0.75	1.61
STEC	9.90	0.15	1.54
KKP	52.75	0.75	1.44

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.85	-0.15	-2.14
BAM	9.75	-0.20	-2.01
AAV	2.40	-0.04	-1.64
OSP	20.30	-0.30	-1.46
MAJOR	14.40	-0.20	-1.37
TRUE	7.60	-0.10	-1.30
GLOBAL	16.50	-0.20	-1.20
SPALI	20.90	-0.20	-0.95
HMPRO	10.60	-0.10	-0.93
BGRIM	27.50	-0.25	-0.90

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
29/03/2024	51,152	33,443	17,709	9,254	14,977	-5,723	60,284	72,270	-11,986	120,690	547,053

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2024	32,228	25,217	7,011	2,728	3,043	-315	20,559	27,255	-6,696	55,515	73,482

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2024	591	967	-376	10,219	19,824	-9,605	23,168	13,187	9,981	33,978	92,187