

QA Report : TFXE Information

Tuesday, 02 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		01-Apr-24	29-Mar-24	Change	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24
S50J24	Apr 2024	841.90	839.40	2.50 0.30 %	395	5.05 %	376	5.32 %	357	2.88 %	347	3.89 %	334
S50K24	May 2024	840.60	838.70	1.90 0.23 %	289	-0.69 %	291	0.69 %	289	-4.30 %	302	7.09 %	282
S50M24	Jun 2024	840.30	837.20	3.10 0.37 %	517,448	5.69 %	489,586	-6.93 %	526,043	6.37 %	494,561	15.75 %	427,271
S50U24	Sep 2024	838.00	834.90	3.10 0.37 %	42,288	8.38 %	39,020	1.39 %	38,484	8.33 %	35,525	8.83 %	32,643
S50Z24	Dec 2024	838.40	835.50	2.90 0.35 %	17,125	3.14 %	16,603	-0.18 %	16,633	9.52 %	15,187	1.52 %	14,959
S50H25	Mar 2025	835.00	832.40	2.60 0.31 %	1,436	22.01 %	1,177	38.63 %	849	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Apr-24	29-Mar-24	Change	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24
ITDM24	Jun 2024	7,074	0.59	0.88	-0.29##### %	6,478	-34.76 %	9,929	0.00 %	9,929	0.00 %	9,929	0.00 %	9,929
AAVM24	Jun 2024	6,050	2.42	2.39	0.03 1.26 %	41,009	-4.65 %	43,009	-1.15 %	43,508	2.56 %	42,424	10.38 %	38,433
JASM24X	Jun 2024	5,544	2.30	2.27	0.03 1.32 %	27,863	-15.19 %	32,854	0.06 %	32,835	-1.36 %	33,288	-10.77 %	37,306
VGIU24	Sep 2024	3,030	1.70	1.68	0.02 1.19 %	7,770	63.92 %	4,740	0.00 %	4,740	-9.52 %	5,239	61.65 %	3,241
VGIM24	Jun 2024	2,542	1.71	1.69	0.02 1.18 %	30,736	-4.65 %	32,234	0.12 %	32,195	4.22 %	30,892	1.57 %	30,413
GULFM24	Jun 2024	2,424	44.00	43.70	0.30 0.69 %	8,224	19.02 %	6,910	-19.94 %	8,631	11.08 %	7,770	35.20 %	5,747
LHM24	Jun 2024	2,018	7.15	7.15	0.00 0.00 %	18,420	0.04 %	18,412	0.05 %	18,402	0.44 %	18,321	7.81 %	16,994
BAMM24	Jun 2024	1,714	9.65	9.46	0.19 2.01 %	6,769	-10.57 %	7,569	0.26 %	7,549	0.86 %	7,485	7.27 %	6,978
TRUEM24	Jun 2024	1,673	7.72	7.60	0.12 1.58 %	34,647	-3.20 %	35,792	-0.15 %	35,847	1.19 %	35,424	8.12 %	32,764
TTBM24	Jun 2024	1,545	1.76	1.77	-0.01 -0.56 %	46,540	3.36 %	45,029	0.88 %	44,635	23.99 %	35,999	3.09 %	34,921

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24	(+/-)	26-Mar-24	(Contract)	01-Apr-24	29-Mar-24	Change
GUNKULM24	Jun 2024	121,520	0.02 %	121,499	0.01 %	121,481	-0.41 %	121,980	46.13 %	83,474	21	2.83	2.81	0.02 0.71 %
BLANDM24	Jun 2024	111,491	-0.01 %	111,502	0.01 %	111,487	0.02 %	111,466	1.36 %	109,966	21	0.69	0.70	-0.01 -1.43 %
KTCM24	Jun 2024	76,540	-0.01 %	76,548	0.25 %	76,357	0.01 %	76,353	-34.72 %	116,956	1	44.70	44.48	0.22 0.49 %
BANPUM24	Jun 2024	50,298	-0.25 %	50,426	0.26 %	50,297	4.34 %	48,203	0.25 %	48,083	210	5.50	5.40	0.10 1.85 %
BECM24	Jun 2024	49,180	0.00 %	49,180	0.02 %	49,171	0.00 %	49,171	-16.90 %	59,171	0	5.01	4.75	0.26 5.47 %
TTBM24	Jun 2024	46,540	3.36 %	45,029	0.88 %	44,635	23.99 %	35,999	3.09 %	34,921	1,545	1.76	1.77	-0.01 -0.56 %
BLANDH25	Mar 2025	45,000	0.00 %	45,000	0.00 %	45,000	23.99 %	35,999	3.09 %	34,921	0	0.70	0.71	-0.01 -1.41 %
AAVM24	Jun 2024	41,009	-4.65 %	43,009	-1.15 %	43,508	2.56 %	42,424	10.38 %	38,433	6,050	2.42	2.39	0.03 1.26 %
KTBU24	Sep 2024	38,566	0.01 %	38,561	0.28 %	38,454	-0.52 %	38,654	-0.26 %	38,754	5	16.00	16.31	-0.31 -1.90 %
TRUEM24	Jun 2024	34,647	-3.20 %	35,792	-0.15 %	35,847	1.19 %	35,424	8.12 %	32,764	1,673	7.72	7.60	0.12 1.58 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	24.70	1.00	4.22
BAM	10.10	0.35	3.59
PTTGC	39.50	1.25	3.27
STEC	10.20	0.30	3.03
CKP	4.22	0.12	2.93
SCGP	29.25	0.75	2.63
TRUE	7.80	0.20	2.63
OSP	20.80	0.50	2.46
M	36.00	0.75	2.13
VGI	1.70	0.03	1.80

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	0.59	-0.26	-30.59
MBK	17.20	-0.60	-3.37
SPRC	8.70	-0.30	-3.33
SUPER	0.29	-0.01	-3.33
TOP	58.00	-1.50	-2.52
PLANB	8.50	-0.15	-1.73
CPF	18.20	-0.30	-1.62
CRC	35.25	-0.50	-1.40
PTTEP	151.00	-2.00	-1.31
PTT	33.75	-0.25	-0.74

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
04/01/2024	89,308	75,998	13,310	24,587	26,352	-1,765	89,720	101,265	-11,545	203,615	578,981

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2024	13,249	15,907	-2,658	2,418	3,099	-681	12,502	9,163	3,339	28,169	62,622

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2024	342	104	238	7,183	7,686	-503	10,334	10,069	265	17,859	86,023