

QA Report : TFXE Information

Wednesday, 03 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-Apr-24	01-Apr-24	Change	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24
S50J24	Apr 2024	842.40	841.90	0.50 0.06 %	397	0.51 %	395	5.05 %	376	5.32 %	357	2.88 %	347
S50K24	May 2024	841.80	840.60	1.20 0.14 %	287	-0.69 %	289	-0.69 %	291	0.69 %	289	-4.30 %	302
S50M24	Jun 2024	841.00	840.30	0.70 0.08 %	511,517	-1.15 %	517,448	5.69 %	489,586	-6.93 %	526,043	6.37 %	494,561
S50U24	Sep 2024	838.70	838.00	0.70 0.08 %	41,631	-1.55 %	42,288	8.38 %	39,020	1.39 %	38,484	8.33 %	35,525
S50Z24	Dec 2024	839.10	838.40	0.70 0.08 %	16,209	-5.35 %	17,125	3.14 %	16,603	-0.18 %	16,633	9.52 %	15,187
S50H25	Mar 2025	835.60	835.00	0.60 0.07 %	1,739	21.10 %	1,436	22.01 %	1,177	38.63 %	849	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Apr-24	01-Apr-24	Change	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24	(+/-)	27-Mar-24
JASM24X	Jun 2024	7,041	2.38	2.30	0.08 3.48 %	26,395	-5.27 %	27,863	-15.19 %	32,854	0.06 %	32,835	-1.36 %	33,288
AAVM24	Jun 2024	3,563	2.44	2.42	0.02 0.83 %	39,560	-3.53 %	41,009	-4.65 %	43,009	-1.15 %	43,508	2.56 %	42,424
BEMM24	Jun 2024	3,516	8.15	8.18	-0.03 -0.37 %	27,252	1.90 %	26,743	-5.30 %	28,241	-5.03 %	29,738	27.97 %	23,238
LHM24	Jun 2024	2,530	7.28	7.15	0.13 1.82 %	15,913	-13.61 %	18,420	0.04 %	18,412	0.05 %	18,402	0.44 %	18,321
PTTM24	Jun 2024	2,217	34.10	33.90	0.20 0.59 %	8,126	-14.69 %	9,525	5.07 %	9,065	0.03 %	9,062	3.78 %	8,732
GULFM24	Jun 2024	2,205	43.58	44.00	-0.42 -0.95 %	7,749	-5.78 %	8,224	19.02 %	6,910	-19.94 %	8,631	11.08 %	7,770
PTTU24	Sep 2024	2,101	33.75	33.55	0.20 0.60 %	1,935	5.51 %	1,834	8.46 %	1,691	7.30 %	1,576	0.06 %	1,575
TTBM24	Jun 2024	2,096	1.74	1.76	-0.02 -1.14 %	47,069	1.14 %	46,540	3.36 %	45,029	0.88 %	44,635	23.99 %	35,999
LHU24	Sep 2024	2,000	7.20	7.03	0.17 2.42 %	4,325	86.02 %	2,325	1.93 %	2,281	0.00 %	2,281	0.00 %	2,281
IVLM24	Jun 2024	1,682	24.95	24.55	0.40 1.63 %	11,940	-0.75 %	12,030	-6.11 %	12,813	1.22 %	12,659	29.33 %	9,788

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24	(+/-)		27-Mar-24	02-Apr-24	01-Apr-24	Change
GUNKULM24	Jun 2024	121,622	0.08 %	121,520	0.02 %	121,499	0.01 %	121,481	-0.41 %	121,980	132	2.80	2.83	-0.03 -1.06 %
BLANDM24	Jun 2024	111,507	0.01 %	111,491	-0.01 %	111,502	0.01 %	111,487	0.02 %	111,466	20	0.70	0.69	0.01 1.45 %
KTCM24	Jun 2024	76,540	0.00 %	76,540	-0.01 %	76,548	0.25 %	76,357	0.01 %	76,353	1	44.59	44.70	-0.11 -0.25 %
BANPUM24	Jun 2024	50,380	0.16 %	50,298	-0.25 %	50,426	0.26 %	50,297	4.34 %	48,203	337	5.51	5.50	0.01 0.18 %
BECM24	Jun 2024	49,180	0.00 %	49,180	0.00 %	49,180	0.02 %	49,171	0.00 %	49,171	0	5.06	5.01	0.05 1.00 %
TTBM24	Jun 2024	47,069	1.14 %	46,540	3.36 %	45,029	0.88 %	44,635	23.99 %	35,999	2,096	1.74	1.76	-0.02 -1.14 %
BLANDH25	Mar 2025	45,000	0.00 %	45,000	0.00 %	45,000	0.00 %	45,000	23.99 %	35,999	0	0.71	0.70	0.01 1.43 %
AAVM24	Jun 2024	39,560	-3.53 %	41,009	-4.65 %	43,009	-1.15 %	43,508	2.56 %	42,424	3,563	2.44	2.42	0.02 0.83 %
KTBU24	Sep 2024	38,779	0.55 %	38,566	0.01 %	38,561	0.28 %	38,454	-0.52 %	38,654	213	16.00	16.00	0.00 0.00 %
TRUEM24	Jun 2024	34,649	0.01 %	34,647	-3.20 %	35,792	-0.15 %	35,847	1.19 %	35,424	583	7.79	7.72	0.07 0.91 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	7.05	0.25	3.68
SUPER	0.30	0.01	3.45
ITD	0.61	0.02	3.39
PTTEP	155.00	4.00	2.65
JAS	2.40	0.06	2.56
SCGP	30.00	0.75	2.56
LH	7.50	0.15	2.04
PRM	7.80	0.15	1.96
AWC	4.22	0.08	1.93
PTTGC	40.25	0.75	1.90

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCPG	6.85	-0.15	-2.14
KTB	16.60	-0.30	-1.78
CRC	34.75	-0.50	-1.42
KBANK	122.50	-1.50	-1.21
GULF	43.25	-0.50	-1.14
TTB	1.80	-0.02	-1.10
INTUCH	68.50	-0.75	-1.08
MTC	46.75	-0.50	-1.06
STA	19.50	-0.20	-1.02
ADVANC	203.00	-2.00	-0.98

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
04/02/2024	76,370	70,859	5,511	19,224	21,096	-1,872	70,309	73,948	-3,639	165,903	571,780

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2024	33,051	33,081	-30	2,411	2,421	-10	21,895	21,855	40	57,357	81,456

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2024	435	417	18	25,316	16,476	8,840	24,437	33,295	-8,858	50,188	103,577