

QA Report : TFXE Information

Friday, 05 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Apr-24	03-Apr-24	Change	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24
S50J24	Apr 2024	841.30	840.60	0.70 0.08 %	395	1.54 %	389	-2.02 %	397	0.51 %	395	5.05 %	376
S50K24	May 2024	840.70	842.00	-1.30 -0.15 %	291	-6.13 %	310	8.01 %	287	-0.69 %	289	-0.69 %	291
S50M24	Jun 2024	840.30	839.00	1.30 0.15 %	507,453	-0.98 %	512,451	0.18 %	511,517	-1.15 %	517,448	5.69 %	489,586
S50U24	Sep 2024	837.80	836.70	1.10 0.13 %	41,356	-4.92 %	43,497	4.48 %	41,631	-1.55 %	42,288	8.38 %	39,020
S50Z24	Dec 2024	838.30	837.00	1.30 0.16 %	16,464	-1.80 %	16,766	3.44 %	16,209	-5.35 %	17,125	3.14 %	16,603
S50H25	Mar 2025	834.70	833.90	0.80 0.10 %	2,323	2.65 %	2,263	30.13 %	1,739	21.10 %	1,436	22.01 %	1,177

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Apr-24	03-Apr-24	Change	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24
BANPUM24	Jun 2024	6,229	5.44	5.51	-0.07 -1.27 %	54,284	3.64 %	52,379	3.97 %	50,380	0.16 %	50,298	-0.25 %	50,426
TRUEM24	Jun 2024	3,235	7.73	7.75	-0.02 -0.26 %	36,762	5.86 %	34,728	0.23 %	34,649	0.01 %	34,647	-3.20 %	35,792
JASU24X	Sep 2024	3,008	2.49	2.67	-0.18 -6.74 %	4,537	196.15 %	1,532	-39.42 %	2,529	##### %	1,030	0.10 %	1,029
PRMM24	Jun 2024	2,501	7.67	7.63	0.04 0.52 %	15,262	15.08 %	13,262	8.60 %	12,212	5.09 %	11,621	4.48 %	11,123
SIRIM24	Jun 2024	2,087	1.66	1.66	0.00 0.00 %	19,094	2.57 %	18,615	0.73 %	18,480	-2.59 %	18,972	2.81 %	18,453
JASM24X	Jun 2024	2,065	2.66	2.63	0.03 1.14 %	25,965	1.37 %	25,613	-2.96 %	26,395	-5.27 %	27,863	-15.19 %	32,854
BEAUTYM24	Jun 2024	2,033	0.68	0.72	-0.04 -5.56 %	14,814	-4.84 %	15,567	-13.61 %	18,020	-0.01 %	18,022	0.11 %	18,003
TTBM24	Jun 2024	2,010	1.75	1.75	0.00 0.00 %	47,348	1.84 %	46,492	-1.23 %	47,069	1.14 %	46,540	3.36 %	45,029
VGIM24	Jun 2024	2,010	1.64	1.67	-0.03 -1.80 %	33,240	6.43 %	31,232	3.25 %	30,249	-1.58 %	30,736	-4.65 %	32,234
CPFM24	Jun 2024	1,827	18.07	18.11	-0.04 -0.22 %	10,376	-1.70 %	10,555	2.31 %	10,317	1.10 %	10,205	-0.57 %	10,264

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(Contract)	04-Apr-24	03-Apr-24	Change
GUNKULM24	Jun 2024	122,269	0.52 %	121,633	0.01 %	121,622	0.08 %	121,520	0.02 %	121,499	722	2.78	2.78	0.00 0.00 %
BLANDM24	Jun 2024	112,499	0.44 %	112,002	0.44 %	111,507	0.01 %	111,491	-0.01 %	111,502	510	0.69	0.68	0.01 1.47 %
KTCM24	Jun 2024	76,564	0.01 %	76,560	0.03 %	76,540	0.00 %	76,540	-0.01 %	76,548	5	44.55	44.94	-0.39 -0.87 %
BANPUM24	Jun 2024	54,284	3.64 %	52,379	3.97 %	50,380	0.16 %	50,298	-0.25 %	50,426	6,229	5.44	5.51	-0.07 -1.27 %
BECM24	Jun 2024	49,180	0.00 %	49,180	0.00 %	49,180	0.00 %	49,180	0.00 %	49,180	11	4.95	4.95	0.00 0.00 %
TTBM24	Jun 2024	47,348	1.84 %	46,492	-1.23 %	47,069	1.14 %	46,540	3.36 %	45,029	2,010	1.75	1.75	0.00 0.00 %
BLANDH25	Mar 2025	45,500	1.11 %	45,000	0.00 %	45,000	0.00 %	45,000	0.00 %	45,000	500	0.70	0.69	0.01 1.45 %
AAVM24	Jun 2024	44,048	1.21 %	43,523	10.02 %	39,560	-3.53 %	41,009	-4.65 %	43,009	1,556	2.44	2.40	0.04 1.67 %
KTBU24	Sep 2024	39,594	2.62 %	38,583	-0.51 %	38,779	0.55 %	38,566	0.01 %	38,561	1,212	16.05	15.85	0.20 1.26 %
TRUEM24	Jun 2024	36,762	5.86 %	34,728	0.23 %	34,649	0.01 %	34,647	-3.20 %	35,792	3,235	7.73	7.75	-0.02 -0.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	5.85	0.15	2.63
BH	227.00	4.00	1.79
BCH	20.80	0.30	1.46
THCOM	14.00	0.20	1.45
PRM	7.90	0.10	1.28
KTB	16.60	0.20	1.22
SIRI	1.67	0.02	1.21
GULF	43.25	0.50	1.17
TQM	26.00	0.25	0.97
CPALL	55.50	0.50	0.91

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	4.58	-0.40	-8.03
BEAUTY	0.68	-0.03	-4.23
EA	32.25	-1.00	-3.01
PTTGC	40.00	-1.00	-2.44
PTG	8.55	-0.20	-2.29
BJC	24.20	-0.50	-2.02
AP	10.50	-0.20	-1.87
JMT	21.70	-0.40	-1.81
VGI	1.63	-0.03	-1.81
AEONTS	154.00	-2.50	-1.60
CBG	61.50	-1.00	-1.60

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
04/04/2024	61,065	61,326	-261	24,732	24,940	-208	76,871	76,402	469	162,668	568,282

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2024	31,966	31,091	875	3,081	2,459	622	21,781	23,278	-1,497	56,828	80,580

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2024	3,796	309	3,487	7,040	12,061	-5,021	13,019	11,485	1,534	23,855	104,936