

QA Report : TFEX Information

Wednesday, 10 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-Apr-24	05-Apr-24	Change	09-Apr-24	(+/-)	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24
S50J24	Apr 2024	866.80	841.00	25.80 3.07 %	427	15.72 %	369	-6.58 %	395	1.54 %	389	-2.02 %	397
S50K24	May 2024	864.50	838.90	25.60 3.05 %	464	57.29 %	295	1.37 %	291	-6.13 %	310	8.01 %	287
S50M24	Jun 2024	864.50	839.30	25.20 3.00 %	593,977	17.41 %	505,912	-0.30 %	507,453	-0.98 %	512,451	0.18 %	511,517
S50U24	Sep 2024	861.80	836.90	24.90 2.98 %	46,405	15.31 %	40,242	-2.69 %	41,356	-4.92 %	43,497	4.48 %	41,631
S50Z24	Dec 2024	862.00	837.30	24.70 2.95 %	19,317	16.47 %	16,586	0.74 %	16,464	-1.80 %	16,766	3.44 %	16,209
S50H25	Mar 2025	858.10	833.90	24.20 2.90 %	4,779	109.06 %	2,286	-1.59 %	2,323	2.65 %	2,263	30.13 %	1,739

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Apr-24	05-Apr-24	Change	09-Apr-24	(+/-)	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24
SIRIM24	Jun 2024	8,582	1.77	1.69	0.08 4.73 %	22,614	7.11 %	21,112	10.57 %	19,094	2.57 %	18,615	0.73 %	18,480
LHM24	Jun 2024	7,017	7.44	7.22	0.22 3.05 %	12,910	-18.94 %	15,926	-11.07 %	17,908	6.03 %	16,890	6.14 %	15,913
TTBM24	Jun 2024	6,841	1.77	1.74	0.03 1.72 %	45,837	-1.13 %	46,361	-2.08 %	47,348	1.84 %	46,492	-1.23 %	47,069
SIRIU24	Sep 2024	5,515	1.73	1.65	0.08 4.85 %	5,235	201.90 %	1,734	1.17 %	1,714	0.00 %	1,714	##### %	715
BANPUM24	Jun 2024	5,368	5.62	5.40	0.22 4.07 %	48,402	-3.73 %	50,279	-7.38 %	54,284	3.64 %	52,379	3.97 %	50,380
JASM24X	Jun 2024	5,161	2.65	2.63	0.02 0.76 %	36,019	16.18 %	31,004	19.41 %	25,965	1.37 %	25,613	-2.96 %	26,395
GUNKULM24	Jun 2024	5,110	2.76	2.75	0.01 0.36 %	118,450	-3.59 %	122,855	0.48 %	122,269	0.52 %	121,633	0.01 %	121,622
AWCM24	Jun 2024	4,111	4.49	4.16	0.33 7.93 %	7,467	10.18 %	6,777	0.21 %	6,763	-12.70 %	7,747	-0.21 %	7,763
VGIM24	Jun 2024	3,560	1.72	1.66	0.06 3.61 %	36,801	10.55 %	33,288	0.14 %	33,240	6.43 %	31,232	3.25 %	30,249
WHAU24	Sep 2024	3,560	4.71	4.63	0.08 1.73 %	3,580	18.15 %	3,030	19.76 %	2,530	0.00 %	2,530	##### %	1,030

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		09-Apr-24	(+/-)	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(Contract)	09-Apr-24	05-Apr-24	Change
GUNKULM24	Jun 2024	118,450	-3.59 %	122,855	0.48 %	122,269	0.52 %	121,633	0.01 %	121,622	5,110	2.76	2.75	0.01 0.36 %
BLANDM24	Jun 2024	113,204	0.12 %	113,070	0.51 %	112,499	0.44 %	112,002	0.44 %	111,507	142	0.70	0.68	0.02 2.94 %
KTCM24	Jun 2024	76,604	0.05 %	76,565	0.00 %	76,564	0.01 %	76,560	0.03 %	76,540	85	45.05	44.50	0.55 1.24 %
BECM24	Jun 2024	49,184	0.01 %	49,181	0.00 %	49,180	0.00 %	49,180	0.00 %	49,180	4	4.98	4.99	-0.01 -0.20 %
BANPUM24	Jun 2024	48,402	-3.73 %	50,279	-7.38 %	54,284	3.64 %	52,379	3.97 %	50,380	5,368	5.62	5.40	0.22 4.07 %
TTBM24	Jun 2024	45,837	-1.13 %	46,361	-2.08 %	47,348	1.84 %	46,492	-1.23 %	47,069	6,841	1.77	1.74	0.03 1.72 %
BLANDH25	Mar 2025	45,500	0.00 %	45,500	0.00 %	45,500	1.11 %	45,000	0.00 %	45,000	0	0.71	0.69	0.02 2.90 %
AAVM24	Jun 2024	40,635	-2.24 %	41,564	-5.64 %	44,048	1.21 %	43,523	10.02 %	39,560	3,123	2.44	2.43	0.01 0.41 %
KTBU24	Sep 2024	38,908	-2.24 %	39,801	0.52 %	39,594	2.62 %	38,583	-0.51 %	38,779	612	16.16	16.05	0.11 0.69 %
TRUEM24	Jun 2024	38,210	-1.24 %	38,691	5.25 %	36,762	5.86 %	34,728	0.23 %	34,649	3,324	8.15	7.88	0.27 3.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	35.25	3.00	9.30
AWC	4.50	0.34	8.17
DELTA	77.25	4.25	5.82
JMT	22.70	1.10	5.09
SCGP	31.25	1.50	5.04
CRC	36.75	1.75	5.00
STA	19.40	0.90	4.86
BANPU	5.65	0.25	4.63
BLA	18.30	0.80	4.57
SIRI	1.76	0.07	4.14

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	20.60	-0.40	-1.90
BSRC	9.90	-0.10	-1.00
GFPT	12.00	-0.10	-0.83
AEONTS	156.00	-1.00	-0.64

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
04/09/2024	189,060	112,413	76,647	37,664	53,987	-16,323	122,991	183,315	-60,324	349,715	665,369

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/09/2024	55,192	58,620	-3,428	6,287	5,956	331	37,194	34,097	3,097	98,673	106,218

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/09/2024	1,961	3,816	-1,855	10,117	19,128	-9,011	32,919	22,053	10,866	44,997	118,652