

QA Report : TFXE Information

Thursday, 11 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		10-Apr-24	09-Apr-24	Change	10-Apr-24	(+/-)	09-Apr-24	(+/-)	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24
S50J24	Apr 2024	865.40	866.80	-1.40 -0.16 %	377	-11.71 %	427	15.72 %	369	-6.58 %	395	1.54 %	389
S50K24	May 2024	864.10	864.50	-0.40 -0.05 %	367	-20.91 %	464	57.29 %	295	1.37 %	291	-6.13 %	310
S50M24	Jun 2024	864.10	864.50	-0.40 -0.05 %	591,297	-0.45 %	593,977	17.41 %	505,912	-0.30 %	507,453	-0.98 %	512,451
S50U24	Sep 2024	861.30	861.80	-0.50 -0.06 %	43,844	-5.52 %	46,405	15.31 %	40,242	-2.69 %	41,356	-4.92 %	43,497
S50Z24	Dec 2024	861.80	862.00	-0.20 -0.02 %	17,717	-8.28 %	19,317	16.47 %	16,586	0.74 %	16,464	-1.80 %	16,766
S50H25	Mar 2025	858.60	858.10	0.50 0.06 %	5,724	19.77 %	4,779	##### %	2,286	-1.59 %	2,323	2.65 %	2,263

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Apr-24	09-Apr-24	Change	10-Apr-24	(+/-)	09-Apr-24	(+/-)	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24
SIRIU24	Sep 2024	11,061	1.73	1.73	0.00 0.00 %	16,281	211.00 %	5,235	201.90 %	1,734	1.17 %	1,714	0.00 %	1,714
IRPCU24	Sep 2024	10,504	2.04	2.01	0.03 1.49 %	19,372	96.23 %	9,872	-13.17 %	11,369	0.00 %	11,369	0.03 %	11,366
IRPCM24	Jun 2024	10,307	2.06	1.99	0.07 3.52 %	15,086	-34.69 %	23,100	-2.06 %	23,586	-2.08 %	24,088	0.07 %	24,072
VGIM24	Jun 2024	7,567	1.78	1.72	0.06 3.49 %	37,305	1.37 %	36,801	10.55 %	33,288	0.14 %	33,240	6.43 %	31,232
WHAM24	Jun 2024	7,313	4.82	4.73	0.09 1.90 %	14,925	-7.65 %	16,162	0.10 %	16,146	-2.95 %	16,636	6.40 %	15,635
SIRIM24	Jun 2024	4,792	1.77	1.77	0.00 0.00 %	18,285	-19.14 %	22,614	7.11 %	21,112	10.57 %	19,094	2.57 %	18,615
AAVM24	Jun 2024	4,061	2.48	2.44	0.04 1.64 %	40,621	-0.03 %	40,635	-2.24 %	41,564	-5.64 %	44,048	1.21 %	43,523
JASM24X	Jun 2024	4,001	2.63	2.65	-0.02 -0.75 %	39,915	10.82 %	36,019	16.18 %	31,004	19.41 %	25,965	1.37 %	25,613
LHU24	Sep 2024	3,501	7.18	7.15	0.03 0.42 %	4,846	11.43 %	4,349	0.07 %	4,346	0.44 %	4,327	0.02 %	4,326
CPALLM24	Jun 2024	2,806	56.59	56.10	0.49 0.87 %	4,539	-14.60 %	5,315	-2.41 %	5,446	-14.06 %	6,337	-10.38 %	7,071

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		10-Apr-24	(+/-)	09-Apr-24	(+/-)	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(Contract)	10-Apr-24	09-Apr-24	Change
GUNKULM24	Jun 2024	118,004	-0.38 %	118,450	-3.59 %	122,855	0.48 %	122,269	0.52 %	121,633	163	2.81	2.76	0.05 1.81 %
BLANDM24	Jun 2024	113,116	-0.08 %	113,204	0.12 %	113,070	0.51 %	112,499	0.44 %	112,002	1	0.70	0.70	0.00 0.00 %
KTCM24	Jun 2024	76,806	0.26 %	76,604	0.05 %	76,565	0.00 %	76,564	0.01 %	76,560	286	45.84	45.05	0.79 1.75 %
BECM24	Jun 2024	49,184	0.00 %	49,184	0.01 %	49,181	0.00 %	49,180	0.00 %	49,180	0	5.16	4.98	0.18 3.61 %
BANPUM24	Jun 2024	46,464	-4.00 %	48,402	-3.73 %	50,279	-7.38 %	54,284	3.64 %	52,379	739	5.65	5.62	0.03 0.53 %
BLANDH25	Mar 2025	45,500	0.00 %	45,500	0.00 %	45,500	0.00 %	45,500	1.11 %	45,000	0	0.71	0.71	0.00 0.00 %
TTBM24	Jun 2024	45,316	-1.14 %	45,837	-1.13 %	46,361	-2.08 %	47,348	1.84 %	46,492	577	1.77	1.77	0.00 0.00 %
AAVM24	Jun 2024	40,621	-0.03 %	40,635	-2.24 %	41,564	-5.64 %	44,048	1.21 %	43,523	4,061	2.48	2.44	0.04 1.64 %
JASM24X	Jun 2024	39,915	10.82 %	36,019	16.18 %	31,004	19.41 %	25,965	1.37 %	25,613	4,001	2.63	2.65	-0.02 -0.75 %
KTBU24	Sep 2024	39,112	0.52 %	38,908	-2.24 %	39,801	0.52 %	39,594	2.62 %	38,583	604	16.25	16.16	0.09 0.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	166.00	10.00	6.41
SCGP	32.75	1.50	4.80
VGI	1.76	0.07	4.14
PLANB	8.70	0.30	3.57
BPP	15.00	0.50	3.45
KEX	4.80	0.16	3.45
DELTA	79.75	2.50	3.24
RS	13.10	0.40	3.15
KCE	41.25	1.25	3.12
JMT	23.40	0.70	3.08

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	44.50	-1.00	-2.20
TRUE	8.05	-0.15	-1.83
TOP	58.00	-1.00	-1.69
MINT	33.00	-0.50	-1.49
ADVANC	204.00	-3.00	-1.45
INTUCH	68.75	-1.00	-1.43
SPALI	21.30	-0.20	-0.93
BDMS	28.25	-0.25	-0.88
CPN	64.25	-0.50	-0.77
LH	7.60	-0.05	-0.65

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
04/10/2024	82,219	100,818	-18,599	24,660	20,237	4,423	85,996	71,820	14,176	192,875	659,326

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2024	29,120	33,641	-4,521	2,752	2,193	559	19,161	15,199	3,962	51,033	75,425

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2024	2,638	5,616	-2,978	15,474	23,079	-7,605	29,303	18,720	10,583	47,415	124,734