

QA Report : TFXE Information

Thursday, 18 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		17-Apr-24	11-Apr-24	Change	17-Apr-24	(+/-)	11-Apr-24	(+/-)	10-Apr-24	(+/-)	09-Apr-24	(+/-)	05-Apr-24
S50J24	Apr 2024	836.50	854.70	-18.20 -2.13 %	617	-7.36 %	666	76.66 %	377	-11.71 %	427	15.72 %	369
S50K24	May 2024	835.90	853.70	-17.80 -2.09 %	442	-3.07 %	456	24.25 %	367	-20.91 %	464	57.29 %	295
S50M24	Jun 2024	835.80	854.30	-18.50 -2.17 %	598,024	6.69 %	560,526	-5.20 %	591,297	-0.45 %	593,977	17.41 %	505,912
S50U24	Sep 2024	833.50	851.80	-18.30 -2.15 %	49,754	10.71 %	44,939	2.50 %	43,844	-5.52 %	46,405	15.31 %	40,242
S50Z24	Dec 2024	834.70	852.40	-17.70 -2.08 %	20,124	13.50 %	17,731	0.08 %	17,717	-8.28 %	19,317	16.47 %	16,586
S50H25	Mar 2025	831.60	849.30	-17.70 -2.08 %	6,480	21.62 %	5,328	-6.92 %	5,724	19.77 %	4,779	##### %	2,286

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Apr-24	11-Apr-24	Change	17-Apr-24	(+/-)	11-Apr-24	(+/-)	10-Apr-24	(+/-)	09-Apr-24	(+/-)	05-Apr-24
SUPERM24	Jun 2024	13,980	0.30	0.31	-0.01 -3.23 %	37,515	57.03 %	23,890	0.00 %	23,890	1.27 %	23,590	0.00 %	23,590
STGTM24	Jun 2024	11,256	8.62	8.74	-0.12 -1.37 %	13,151	586.38 %	1,916	-4.91 %	2,015	-0.15 %	2,018	1.97 %	1,979
KTBZ24	Dec 2024	11,201	16.60	16.51	0.09 0.55 %	21,051	105.38 %	10,250	-4.66 %	10,751	0.03 %	10,748	0.05 %	10,743
SIRIM24	Jun 2024	8,079	1.72	1.76	-0.04 -2.27 %	14,358	-19.51 %	17,838	-2.44 %	18,285	-19.14 %	22,614	7.11 %	21,112
BEAUTYM24	Jun 2024	8,005	0.63	0.67	-0.04 -5.97 %	8,143	-33.08 %	12,168	-6.94 %	13,076	0.00 %	13,076	-13.22 %	15,068
KTBU24	Sep 2024	7,592	16.44	16.35	0.09 0.55 %	46,094	18.44 %	38,917	-0.50 %	39,112	0.52 %	38,908	-2.24 %	39,801
LHM24	Jun 2024	6,443	7.29	7.30	-0.01 -0.14 %	17,043	35.13 %	12,612	0.80 %	12,512	-3.08 %	12,910	-18.94 %	15,926
TTBM24	Jun 2024	6,379	1.77	1.78	-0.01 -0.56 %	35,128	-24.11 %	46,289	2.15 %	45,316	-1.14 %	45,837	-1.13 %	46,361
KTBM24	Jun 2024	5,162	16.30	16.30	0.00 0.00 %	16,471	-19.62 %	20,491	0.50 %	20,390	-2.80 %	20,978	-0.07 %	20,992
JASM24X	Jun 2024	4,570	2.78	2.73	0.05 1.83 %	40,937	0.02 %	40,929	2.54 %	39,915	10.82 %	36,019	16.18 %	31,004

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price			
		17-Apr-24	(+/-)	11-Apr-24	(+/-)		17-Apr-24	11-Apr-24	Change	
GUNKULM24	Jun 2024	118,765	0.25 %	118,472	0.40 %	122,855	328	2.66	2.74	-0.08 -2.92 %
BLANDM24	Jun 2024	113,119	0.00 %	113,116	0.00 %	113,070	8	0.69	0.68	0.01 1.47 %
KTCM24	Jun 2024	76,535	-0.28 %	76,749	-0.07 %	76,565	234	44.25	45.09	-0.84 -1.86 %
BECM24	Jun 2024	49,184	0.00 %	49,184	0.00 %	49,181	0	4.97	5.11	-0.14 -2.74 %
KTBU24	Sep 2024	46,094	18.44 %	38,917	-0.50 %	39,801	7,592	16.44	16.35	0.09 0.55 %
BLANDH25	Mar 2025	46,000	1.10 %	45,500	0.00 %	45,500	500	0.70	0.70	0.00 0.00 %
BANPUM24	Jun 2024	42,582	-1.35 %	43,163	-7.10 %	50,279	2,183	5.65	5.85	-0.20 -3.42 %
JASM24X	Jun 2024	40,937	0.02 %	40,929	2.54 %	31,004	4,570	2.78	2.73	0.05 1.83 %
SUPERM24	Jun 2024	37,515	57.03 %	23,890	0.00 %	23,590	13,980	0.30	0.31	-0.01 -3.23 %
TRUEM24	Jun 2024	36,680	0.02 %	36,673	-3.94 %	38,176	1,121	7.97	7.97	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	164.00	6.00	3.80
JAS	2.80	0.02	0.72

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	106.00	-9.50	-8.23
EA	33.50	-2.50	-6.94
JMT	21.50	-1.50	-6.52
DELTA	71.50	-4.75	-6.23
KCE	38.25	-2.50	-6.13
BEAUTY	0.63	-0.04	-5.97
KTB	16.20	-0.90	-5.26
GPSC	49.75	-2.75	-5.24
CPF	17.60	-0.90	-4.86
TTA	6.15	-0.30	-4.65

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
17/04/2024	124,283	219,214	-94,931	55,200	36,362	18,838	185,861	109,768	76,093	365,344	675,441

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/04/2024	30,565	25,007	5,558	2,587	3,299	-712	12,391	17,237	-4,846	45,543	71,160

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/04/2024	5,321	2,612	2,709	25,983	31,656	-5,673	31,019	28,055	2,964	62,323	135,255