

QA Report : TFXE Information

Tuesday, 23 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Apr-24	19-Apr-24	Change	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24	(+/-)	11-Apr-24
S50J24	Apr 2024	824.50	810.00	14.50 1.79 %	517	0.78 %	513	-5.35 %	542	-12.16 %	617	-7.36 %	666
S50K24	May 2024	824.20	809.70	14.50 1.79 %	422	-6.84 %	453	15.86 %	391	-11.54 %	442	-3.07 %	456
S50M24	Jun 2024	823.00	808.10	14.90 1.84 %	578,888	-2.82 %	595,662	-4.07 %	620,912	3.83 %	598,024	6.69 %	560,526
S50U24	Sep 2024	820.60	805.80	14.80 1.84 %	59,027	-4.87 %	62,047	2.65 %	60,444	21.49 %	49,754	10.71 %	44,939
S50Z24	Dec 2024	821.80	807.10	14.70 1.82 %	22,084	-2.34 %	22,613	6.68 %	21,197	5.33 %	20,124	13.50 %	17,731
S50H25	Mar 2025	817.80	803.50	14.30 1.78 %	8,290	-0.66 %	8,345	19.62 %	6,976	7.65 %	6,480	21.62 %	5,328

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Apr-24	19-Apr-24	Change	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24	(+/-)	11-Apr-24
JASM24X	Jun 2024	28,528	3.36	2.81	0.55 19.57 %	22,916	-43.36 %	40,460	8.07 %	37,437	-8.55 %	40,937	0.02 %	40,929
BECM24	Jun 2024	10,005	4.54	4.60	-0.06 -1.30 %	59,183	20.33 %	49,183	-0.01 %	49,186	0.00 %	49,184	0.00 %	49,184
JASU24X	Sep 2024	5,019	3.38	2.75	0.63 22.91 %	6,553	-43.22 %	11,541	76.41 %	6,542	0.00 %	6,542	0.00 %	6,542
WHAM24	Jun 2024	3,043	4.59	4.60	-0.01 -0.22 %	13,827	11.81 %	12,366	6.01 %	11,665	-0.09 %	11,676	-2.44 %	11,968
TTBM24	Jun 2024	2,113	1.77	1.78	-0.01 -0.56 %	23,106	-0.30 %	23,175	-19.96 %	28,954	-17.58 %	35,128	-24.11 %	46,289
BDMSM24	Jun 2024	2,050	28.24	27.74	0.50 1.80 %	8,219	14.65 %	7,169	4.37 %	6,869	-13.68 %	7,958	5.33 %	7,555
WHAU24	Sep 2024	2,003	4.57	4.58	-0.01 -0.22 %	2,082	0.10 %	2,080	-19.38 %	2,580	0.00 %	2,580	-27.93 %	3,580
TKNZ24	Dec 2024	2,000	9.95	9.50	0.45 4.74 %	3,002	49.95 %	2,002	0.00 %	2,002	0.00 %	2,002	0.00 %	2,002
KBANKM24	Jun 2024	1,626	124.50	118.00	6.50 5.51 %	3,257	-21.88 %	4,169	23.67 %	3,371	-3.05 %	3,477	-6.13 %	3,704
GUNKULM24	Jun 2024	1,597	2.59	2.54	0.05 1.97 %	120,342	1.30 %	118,802	0.01 %	118,793	0.02 %	118,765	0.25 %	118,472

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24	(+/-)	11-Apr-24	(Contract)	22-Apr-24	19-Apr-24	Change
GUNKULM24	Jun 2024	120,342	1.30 %	118,802	0.01 %	118,793	0.02 %	118,765	0.25 %	118,472	1,597	2.59	2.54	0.05 1.97 %
BLANDM24	Jun 2024	113,127	0.44 %	112,626	-0.88 %	113,624	0.45 %	113,119	0.00 %	113,116	501	0.68	0.69	-0.01 -1.45 %
KTCU24	Sep 2024	74,571	0.00 %	74,571	-36.11 %	116,711	##### %	21	##### %	1	0	42.54	42.44	0.10 0.24 %
BECM24	Jun 2024	59,183	20.33 %	49,183	-0.01 %	49,186	0.00 %	49,184	0.00 %	49,184	10,005	4.54	4.60	-0.06 -1.30 %
KTBU24	Sep 2024	48,786	0.41 %	48,585	-0.81 %	48,980	6.26 %	46,094	18.44 %	38,917	202	16.74	16.21	0.53 3.27 %
BLANDH25	Mar 2025	46,500	0.00 %	46,500	1.09 %	46,000	0.00 %	46,000	1.10 %	45,500	0	0.69	0.70	-0.01 -1.43 %
BANPUM24	Jun 2024	43,098	0.39 %	42,929	-1.26 %	43,475	2.10 %	42,582	-1.35 %	43,163	255	5.45	5.40	0.05 0.93 %
AAVM24	Jun 2024	33,749	-4.01 %	35,159	-2.78 %	36,163	-1.29 %	36,634	-9.84 %	40,630	619	2.24	2.25	-0.01 -0.44 %
RSU24	Sep 2024	33,674	0.10 %	33,640	0.07 %	33,617	0.01 %	33,615	0.03 %	33,606	46	11.25	11.27	-0.02 -0.18 %
TRUEM24	Jun 2024	26,575	-3.21 %	27,455	-27.38 %	37,805	3.07 %	36,680	0.02 %	36,673	69	7.74	7.80	-0.06 -0.77 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.40	0.54	18.88
OSP	20.30	1.30	6.84
CBG	65.75	4.00	6.48
EA	31.75	1.50	4.96
RS	13.00	0.60	4.84
MTC	43.75	2.00	4.79
AWC	4.46	0.20	4.69
PLANB	8.40	0.35	4.35
GPSC	48.25	2.00	4.32
GFPT	12.20	0.50	4.27

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	37.75	-1.00	-2.58
TRUE	7.65	-0.15	-1.92
PTTEP	157.50	-2.50	-1.56
BLAND	0.66	-0.01	-1.49
THCOM	12.50	-0.10	-0.79
TTB	1.77	-0.01	-0.56
BCH	20.50	-0.10	-0.49
WHA	4.66	-0.02	-0.43
IVL	23.80	-0.10	-0.42

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
22/04/2024	132,377	90,077	42,300	27,313	34,471	-7,158	75,730	110,872	-35,142	235,420	669,228

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2024	31,250	31,892	-642	4,944	4,115	829	22,103	22,290	-187	58,297	81,215

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2024	301	784	-483	10,132	7,920	2,212	13,074	14,803	-1,729	23,507	113,772