

QA Report : TFXE Information

Friday, 26 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		25-Apr-24	24-Apr-24	Change	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24
S50J24	Apr 2024	835.00	833.70	1.30 0.16 %	514	1.38 %	507	-6.97 %	545	5.42 %	517	0.78 %	513
S50K24	May 2024	834.00	833.90	0.10 0.01 %	456	4.11 %	438	-3.10 %	452	7.11 %	422	-6.84 %	453
S50M24	Jun 2024	833.50	832.40	1.10 0.13 %	555,398	0.81 %	550,930	-7.89 %	598,114	3.32 %	578,888	-2.82 %	595,662
S50U24	Sep 2024	831.00	829.70	1.30 0.16 %	55,572	0.66 %	55,207	-2.04 %	56,358	-4.52 %	59,027	-4.87 %	62,047
S50Z24	Dec 2024	831.90	830.70	1.20 0.14 %	20,093	-0.45 %	20,183	-5.36 %	21,326	-3.43 %	22,084	-2.34 %	22,613
S50H25	Mar 2025	827.90	826.90	1.00 0.12 %	8,129	-0.65 %	8,182	-0.50 %	8,223	-0.81 %	8,290	-0.66 %	8,345

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Apr-24	24-Apr-24	Change	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24
QHM24	Jun 2024	81,831	2.14	2.22	-0.08 -3.60 %	4,475	-94.81 %	86,254	##### %	4,449	0.00 %	4,449	0.00 %	4,449
JASM24X	Jun 2024	7,032	3.18	3.24	-0.06 -1.85 %	43,759	4.71 %	41,789	68.62 %	24,783	8.15 %	22,916	-43.36 %	40,460
BDMSM24	Jun 2024	2,929	28.50	28.33	0.17 0.60 %	3,490	-43.45 %	6,171	-21.08 %	7,819	-4.87 %	8,219	14.65 %	7,169
WHAM24	Jun 2024	2,529	4.76	4.78	-0.02 -0.42 %	10,319	-8.87 %	11,323	-18.16 %	13,835	0.06 %	13,827	11.81 %	12,366
BAMM24	Jun 2024	2,223	9.77	9.35	0.42 4.49 %	6,247	8.61 %	5,752	3.19 %	5,574	-2.94 %	5,743	-7.46 %	6,206
AWCM24	Jun 2024	2,087	4.28	4.30	-0.02 -0.47 %	5,590	37.65 %	4,061	-14.03 %	4,724	10.63 %	4,270	-4.62 %	4,477
KTBM24	Jun 2024	1,821	16.43	16.26	0.17 1.05 %	17,593	-2.33 %	18,012	-3.36 %	18,639	15.15 %	16,187	1.65 %	15,925
KTBU24	Sep 2024	1,812	16.45	16.34	0.11 0.67 %	40,325	-3.87 %	41,949	-17.12 %	50,616	3.75 %	48,786	0.41 %	48,585
PRMM24	Jun 2024	1,582	7.46	7.61	-0.15 -1.97 %	17,724	-7.99 %	19,264	0.48 %	19,172	0.51 %	19,075	-4.27 %	19,926
AAVM24	Jun 2024	1,502	2.29	2.29	0.00 0.00 %	32,745	-2.96 %	33,743	1.52 %	33,238	-1.51 %	33,749	-4.01 %	35,159

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(Contract)	25-Apr-24	24-Apr-24	Change
GUNKULM24	Jun 2024	121,361	-0.08 %	121,459	0.08 %	121,357	0.84 %	120,342	1.30 %	118,802	3	2.61	2.60	0.01 0.38 %
BLANDM24	Jun 2024	112,778	0.00 %	112,779	-0.44 %	113,277	0.13 %	113,127	0.44 %	112,626	5	0.68	0.68	0.00 0.00 %
KTCU24	Sep 2024	74,571	-0.03 %	74,591	0.00 %	74,591	0.03 %	74,571	0.00 %	74,571	20	42.53	42.93	-0.40 -0.93 %
BECM24	Jun 2024	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	20.33 %	49,183	0	4.87	4.91	-0.04 -0.81 %
BLANDH25	Mar 2025	46,500	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	0	0.69	0.69	0.00 0.00 %
JASM24X	Jun 2024	43,759	4.71 %	41,789	68.62 %	24,783	8.15 %	22,916	-43.36 %	40,460	7,032	3.18	3.24	-0.06 -1.85 %
BANPUM24	Jun 2024	43,145	0.54 %	42,913	0.06 %	42,886	-0.49 %	43,098	0.39 %	42,929	294	5.42	5.50	-0.08 -1.45 %
TTBM24	Jun 2024	43,095	-8.65 %	47,174	51.04 %	31,233	35.17 %	23,106	-0.30 %	23,175	810	1.79	1.80	-0.01 -0.56 %
KTBU24	Sep 2024	40,325	-3.87 %	41,949	-17.12 %	50,616	3.75 %	48,786	0.41 %	48,585	1,812	16.45	16.34	0.11 0.67 %
RSU24	Sep 2024	33,837	0.28 %	33,741	0.15 %	33,691	0.05 %	33,674	0.10 %	33,640	100	11.16	11.16	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	253.00	22.00	9.52
MBK	17.20	0.70	4.24
BAM	10.00	0.40	4.17
AAV	2.28	0.06	2.70
GFPT	12.50	0.30	2.46
BCH	21.30	0.50	2.40
BGRIM	26.00	0.50	1.96
BDMS	28.75	0.50	1.77
BEAUTY	0.62	0.01	1.64
GPSC	48.75	0.75	1.56
THCOM	13.00	0.20	1.56

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	3.82	-0.26	-6.37
QH	2.16	-0.08	-3.57
TOP	57.00	-2.00	-3.39
SCGP	32.50	-0.75	-2.26
CENTEL	44.50	-0.75	-1.66
EGCO	110.00	-1.50	-1.35
PTTGC	37.00	-0.50	-1.33
PSL	7.60	-0.10	-1.30
PTTEP	157.00	-2.00	-1.26
BANPU	5.40	-0.05	-0.92

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
25/04/2024	75,452	53,378	22,074	25,320	30,469	-5,149	67,514	84,439	-16,925	168,286	640,162

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/04/2024	28,362	26,139	2,223	3,112	2,972	140	16,879	19,242	-2,363	48,353	76,142

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/04/2024	1,478	2,517	-1,039	11,445	8,102	3,343	18,389	20,693	-2,304	31,312	123,980