

QA Report : TFXE Information

Monday, 29 April 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-Apr-24	25-Apr-24	Change	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24
S50J24	Apr 2024	833.30	835.00	-1.70 -0.20 %	439	-14.59 %	514	1.38 %	507	-6.97 %	545	5.42 %	517
S50K24	May 2024	831.60	834.00	-2.40 -0.29 %	478	4.82 %	456	4.11 %	438	-3.10 %	452	7.11 %	422
S50M24	Jun 2024	831.90	833.50	-1.60 -0.19 %	535,936	-3.50 %	555,398	0.81 %	550,930	-7.89 %	598,114	3.32 %	578,888
S50U24	Sep 2024	829.10	831.00	-1.90 -0.23 %	55,594	0.04 %	55,572	0.66 %	55,207	-2.04 %	56,358	-4.52 %	59,027
S50Z24	Dec 2024	830.30	831.90	-1.60 -0.19 %	19,600	-2.45 %	20,093	-0.45 %	20,183	-5.36 %	21,326	-3.43 %	22,084
S50H25	Mar 2025	826.00	827.90	-1.90 -0.23 %	8,146	0.21 %	8,129	-0.65 %	8,182	-0.50 %	8,223	-0.81 %	8,290

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Apr-24	25-Apr-24	Change	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24
LHU24	Sep 2024	10,006	6.99	6.95	0.04 0.58 %	20,487	95.47 %	10,481	0.00 %	10,481	0.00 %	10,481	91.22 %	5,481
JASM24X	Jun 2024	7,027	3.19	3.18	0.01 0.31 %	47,264	8.01 %	43,759	4.71 %	41,789	68.62 %	24,783	8.15 %	22,916
TTBM24	Jun 2024	5,243	1.78	1.79	-0.01 -0.56 %	47,730	10.76 %	43,095	-8.65 %	47,174	51.04 %	31,233	35.17 %	23,106
CHGH25	Mar 2025	5,000	2.86	2.87	-0.01 -0.35 %	5,500	1,000.00 %	500	-8.65 %	0	51.04 %	0	35.17 %	0
BTSM24	Jun 2024	4,017	6.20	6.25	-0.05 -0.80 %	20,576	0.00 %	20,577	-2.42 %	21,088	2.38 %	20,597	-4.73 %	21,620
BANPUU24	Sep 2024	3,530	5.24	5.27	-0.03 -0.57 %	18,829	8.65 %	17,330	-0.57 %	17,429	0.01 %	17,428	0.06 %	17,418
PTTM24	Jun 2024	3,423	34.00	34.22	-0.22 -0.64 %	9,335	25.84 %	7,418	-4.42 %	7,761	-0.03 %	7,763	12.15 %	6,922
PRMM24	Jun 2024	2,600	7.34	7.46	-0.12 -1.61 %	16,804	-5.19 %	17,724	-7.99 %	19,264	0.48 %	19,172	0.51 %	19,075
PTTU24	Sep 2024	2,205	33.50	33.85	-0.35 -1.03 %	5,104	76.06 %	2,899	0.03 %	2,898	-6.46 %	3,098	-8.83 %	3,398
BANPUM24	Jun 2024	1,910	5.34	5.42	-0.08 -1.48 %	44,849	3.95 %	43,145	0.54 %	42,913	0.06 %	42,886	-0.49 %	43,098

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(Contract)	26-Apr-24	25-Apr-24	Change
GUNKULM24	Jun 2024	121,362	0.00 %	121,361	-0.08 %	121,459	0.08 %	121,357	0.84 %	120,342	1	2.63	2.61	0.02 0.77 %
BLANDM24	Jun 2024	112,776	0.00 %	112,778	0.00 %	112,779	-0.44 %	113,277	0.13 %	113,127	1	0.68	0.68	0.00 0.00 %
KTCU24	Sep 2024	74,671	0.13 %	74,571	-0.03 %	74,591	0.00 %	74,591	0.03 %	74,571	140	42.43	42.53	-0.10 -0.24 %
BECM24	Jun 2024	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	0	4.79	4.87	-0.08 -1.64 %
TTBM24	Jun 2024	47,730	10.76 %	43,095	-8.65 %	47,174	51.04 %	31,233	35.17 %	23,106	5,243	1.78	1.79	-0.01 -0.56 %
JASM24X	Jun 2024	47,264	8.01 %	43,759	4.71 %	41,789	68.62 %	24,783	8.15 %	22,916	7,027	3.19	3.18	0.01 0.31 %
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 %
BANPUM24	Jun 2024	44,849	3.95 %	43,145	0.54 %	42,913	0.06 %	42,886	-0.49 %	43,098	1,910	5.34	5.42	-0.08 -1.48 %
KTBU24	Sep 2024	39,333	-2.46 %	40,325	-3.87 %	41,949	-17.12 %	50,616	3.75 %	48,786	1,008	16.58	16.45	0.13 0.79 %
RSU24	Sep 2024	33,969	0.39 %	33,837	0.28 %	33,741	0.15 %	33,691	0.05 %	33,674	185	11.15	11.16	-0.01 -0.09 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.50	0.15	2.36
KBANK	129.00	2.50	1.98
CPF	18.60	0.30	1.64
SCB	106.50	1.50	1.43
LH	7.35	0.10	1.38
SIRI	1.71	0.02	1.18
DELTA	73.75	0.75	1.03
BAM	10.10	0.10	1.00
BDMS	29.00	0.25	0.87
TOA	23.90	0.20	0.84

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	42.50	-1.75	-3.95
BJC	24.80	-0.95	-3.69
GLOBAL	15.70	-0.50	-3.09
GULF	40.00	-1.25	-3.03
KKP	51.75	-1.50	-2.82
MBK	16.80	-0.40	-2.33
THCOM	12.70	-0.30	-2.31
GPSC	47.75	-1.00	-2.05
BH	248.00	-5.00	-1.98
BANPU	5.30	-0.10	-1.85
INTUCH	66.25	-1.25	-1.85

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
26/04/2024	45,300	54,276	-8,976	18,431	15,160	3,271	58,322	52,617	5,705	122,053	620,193

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2024	36,672	33,363	3,309	3,911	3,906	5	20,170	23,484	-3,314	60,753	83,875

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2024	4,214	4,101	113	10,148	13,648	-3,500	16,442	13,055	3,387	30,804	128,534