

QA Report : TFXE Information

Friday, 03 May 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-May-24	30-Apr-24	Change	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24
S50K24	May 2024	833.30	835.80	-2.50 -0.30 %	504	-1.37 %	511	8.96 %	469	-1.88 %	478	4.82 %	456
S50M24	Jun 2024	832.00	835.50	-3.50 -0.42 %	541,686	-3.71 %	562,543	0.11 %	561,912	4.85 %	535,936	-3.50 %	555,398
S50N24	Jul 2024	832.00	834.50	-2.50 -0.30 %	49	22.50 %	40	##### %	4	0.00 %	0	0.00 %	0
S50U24	Sep 2024	829.20	832.30	-3.10 -0.37 %	60,406	0.63 %	60,025	1.07 %	59,387	6.82 %	55,594	0.04 %	55,572
S50Z24	Dec 2024	830.10	833.40	-3.30 -0.40 %	20,440	-0.43 %	20,529	0.65 %	20,396	4.06 %	19,600	-2.45 %	20,093
S50H25	Mar 2025	826.20	829.30	-3.10 -0.37 %	8,631	0.09 %	8,623	1.35 %	8,508	4.44 %	8,146	0.21 %	8,129

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			02-May-24	30-Apr-24	Change	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24
LHM24	Jun 2024	25,525	7.20	7.15	0.05 0.70 %	39,198	175.05 %	14,251	-0.20 %	14,280	-15.03 %	16,806	0.00 %	16,806
TTBM24	Jun 2024	18,294	1.77	1.80	-0.03 -1.67 %	56,399	-2.69 %	57,960	6.56 %	54,394	13.96 %	47,730	10.76 %	43,095
TTBU24	Sep 2024	16,021	1.76	1.80	-0.04 -2.22 %	8,620	-60.09 %	21,600	0.17 %	21,564	10.79 %	19,464	0.00 %	19,464
VGIM24	Jun 2024	14,395	1.76	1.71	0.05 2.92 %	28,753	23.83 %	23,219	11.47 %	20,830	-0.15 %	20,862	0.00 %	20,862
TRUEM24	Jun 2024	12,842	8.05	7.75	0.30 3.87 %	31,623	39.97 %	22,592	-8.14 %	24,594	-9.25 %	27,100	0.00 %	27,101
WHAM24	Jun 2024	3,797	5.00	4.95	0.05 1.01 %	10,713	51.42 %	7,075	-33.22 %	10,595	19.64 %	8,856	-14.18 %	10,319
STECM24	Jun 2024	2,753	10.62	10.64	-0.02 -0.19 %	5,645	34.18 %	4,207	9.19 %	3,853	0.08 %	3,850	0.00 %	3,850
THCOMM24	Jun 2024	2,649	13.15	12.95	0.20 1.54 %	6,968	0.52 %	6,932	-0.09 %	6,938	-6.71 %	7,437	4.09 %	7,145
JASU24X	Sep 2024	2,505	3.15	3.18	-0.03 -0.94 %	7,566	0.05 %	7,562	24.74 %	6,062	8.87 %	5,568	9.97 %	5,063
BTSM24	Jun 2024	2,115	6.31	6.35	-0.04 -0.63 %	19,798	-3.40 %	20,495	5.08 %	19,504	-5.21 %	20,576	0.00 %	20,577

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(Contract)	02-May-24	30-Apr-24	Change
GUNKULM24	Jun 2024	122,588	1.00 %	121,374	0.01 %	121,362	0.00 %	121,362	0.00 %	121,361	1,219	2.63	2.59	0.04 1.54 %
BLANDM24	Jun 2024	112,775	0.00 %	112,776	0.00 %	112,775	0.00 %	112,776	0.00 %	112,778	1	0.69	0.68	0.01 1.47 %
KTCU24	Sep 2024	74,751	0.09 %	74,681	0.00 %	74,681	0.01 %	74,671	0.13 %	74,571	70	42.68	43.54	-0.86 -1.98 %
BECM24	Jun 2024	59,183	0.00 %	59,182	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	1	4.66	4.85	-0.19 -3.92 %
TTBM24	Jun 2024	56,399	-2.69 %	57,960	6.56 %	54,394	13.96 %	47,730	10.76 %	43,095	18,294	1.77	1.80	-0.03 -1.67 %
JASM24X	Jun 2024	54,287	0.72 %	53,899	8.33 %	49,755	5.27 %	47,264	8.01 %	43,759	553	3.20	3.20	0.00 0.00 %
BLANDH25	Mar 2025	46,501	0.00 %	46,501	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	0	0.70	0.69	0.01 1.45 %
BANPUM24	Jun 2024	43,413	-2.97 %	44,742	0.66 %	44,449	-0.89 %	44,849	3.95 %	43,145	266	5.52	5.57	-0.05 -0.90 %
LHM24	Jun 2024	39,198	175.05 %	14,251	-0.20 %	14,280	-15.03 %	16,806	0.00 %	16,806	25,525	7.20	7.15	0.05 0.70 %
KTBU24	Sep 2024	38,451	0.01 %	38,449	0.01 %	38,445	-2.26 %	39,333	-2.46 %	40,325	11	16.85	17.00	-0.15 -0.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ADVANC	207.00	9.50	4.81
TRUE	8.05	0.35	4.55
COM7	19.00	0.70	3.83
CPF	20.50	0.70	3.54
VGI	1.77	0.06	3.51
INTUCH	68.75	1.75	2.61
THCOM	13.10	0.30	2.34
GFPT	13.20	0.30	2.33
CPALL	58.75	1.25	2.17
WHA	5.10	0.10	2.00

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	32.25	-2.25	-6.52
BAM	9.40	-0.55	-5.53
STA	16.80	-0.70	-4.00
PTTEP	150.50	-6.00	-3.83
BCP	40.50	-1.50	-3.57
SPRC	7.75	-0.25	-3.12
MINT	32.00	-1.00	-3.03
BCH	19.50	-0.60	-2.99
BLA	17.50	-0.50	-2.78
TTB	1.76	-0.05	-2.76

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
05/02/2024	62,891	79,527	-16,636	28,068	23,599	4,469	73,136	60,969	12,167	164,095	631,716

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2024	33,913	36,060	-2,147	2,577	2,834	-257	21,548	19,144	2,404	58,038	83,003

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2024	2,829	2,544	285	15,427	22,469	-7,042	36,569	29,812	6,757	54,825	130,732