

QA Report : TFXE Information

Wednesday, 08 May 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-May-24	03-May-24	Change	07-May-24	(+/-)	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24
S50K24	May 2024	847.00	837.70	9.30 1.11 %	472	6.07 %	445	-11.71 %	504	-1.37 %	511	8.96 %	469
S50M24	Jun 2024	845.70	836.70	9.00 1.08 %	575,612	8.01 %	532,933	-1.62 %	541,686	-3.71 %	562,543	0.11 %	561,912
S50N24	Jul 2024	846.80	833.40	13.40 1.61 %	61	19.61 %	51	4.08 %	49	22.50 %	40	##### %	4
S50U24	Sep 2024	841.90	833.50	8.40 1.01 %	61,502	8.27 %	56,805	-5.96 %	60,406	0.63 %	60,025	1.07 %	59,387
S50Z24	Dec 2024	842.80	834.50	8.30 0.99 %	21,812	6.30 %	20,519	0.39 %	20,440	-0.43 %	20,529	0.65 %	20,396
S50H25	Mar 2025	839.10	830.50	8.60 1.04 %	9,109	6.54 %	8,550	-0.94 %	8,631	0.09 %	8,623	1.35 %	8,508

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-May-24	03-May-24	Change	07-May-24	(+/-)	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24
TRUEM24	Jun 2024	11,934	8.48	8.12	0.36 4.43 %	36,648	21.75 %	30,101	-4.81 %	31,623	39.97 %	22,592	-8.14 %	24,594
JASM24X	Jun 2024	7,121	3.10	3.12	-0.02 -0.64 %	54,491	-1.68 %	55,421	2.09 %	54,287	0.72 %	53,899	8.33 %	49,755
TTBM24	Jun 2024	6,782	1.75	1.75	0.00 0.00 %	23,025	-51.42 %	47,396	-15.96 %	56,399	-2.69 %	57,960	6.56 %	54,394
APM24	Jun 2024	5,167	10.02	10.12	-0.10 -0.99 %	5,780	530.32 %	917	-17.46 %	1,111	10.22 %	1,008	-8.20 %	1,098
BDMSM24	Jun 2024	5,009	29.49	28.95	0.54 1.87 %	5,685	256.65 %	1,594	-5.85 %	1,693	0.00 %	1,693	-29.13 %	2,389
PTTM24	Jun 2024	4,640	33.88	33.90	-0.02 -0.06 %	8,825	-3.35 %	9,131	0.29 %	9,105	5.92 %	8,596	-1.16 %	8,697
VGIM24	Jun 2024	4,047	1.80	1.75	0.05 2.86 %	25,047	-21.57 %	31,934	11.06 %	28,753	23.83 %	23,219	11.47 %	20,830
LHM24	Jun 2024	4,004	7.14	7.23	-0.09 -1.24 %	16,193	3.21 %	15,689	-59.97 %	39,198	##### %	14,251	-0.20 %	14,280
CHGZ24	Dec 2024	3,794	2.82	2.86	-0.04 -1.40 %	4,322	182.85 %	1,528	0.00 %	1,528	##### %	528	0.00 %	528
PTTU24	Sep 2024	3,503	33.50	33.35	0.15 0.45 %	3,914	-37.01 %	6,214	3.36 %	6,012	7.28 %	5,604	-0.07 %	5,608

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		07-May-24	(+/-)	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(Contract)	07-May-24	03-May-24	Change
GUNKULM24	Jun 2024	122,696	0.00 %	122,697	0.09 %	122,588	1.00 %	121,374	0.01 %	121,362	3	2.69	2.66	0.03 1.13 %
BLANDM24	Jun 2024	116,775	2.19 %	114,275	1.33 %	112,775	0.00 %	112,776	0.00 %	112,775	2,500	0.67	0.67	0.00 0.00 %
BECM24	Jun 2024	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,182	0.00 %	59,183	1	4.81	4.81	0.00 0.00 %
KTCZ24	Dec 2024	54,900	-43.43 %	97,040	##### %	160	##### %	60	50.00 %	40	0	43.61	43.06	0.55 1.28 %
JASM24X	Jun 2024	54,491	-1.68 %	55,421	2.09 %	54,287	0.72 %	53,899	8.33 %	49,755	7,121	3.10	3.12	-0.02 -0.64 %
BLANDH25	Mar 2025	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,500	0	0.68	0.68	0.00 0.00 %
BANPUM24	Jun 2024	44,014	0.90 %	43,623	0.48 %	43,413	-2.97 %	44,742	0.66 %	44,449	436	5.58	5.52	0.06 1.09 %
KTBU24	Sep 2024	38,553	0.26 %	38,453	0.01 %	38,451	0.01 %	38,449	0.01 %	38,445	302	16.81	16.87	-0.06 -0.36 %
TRUEM24	Jun 2024	36,648	21.75 %	30,101	-4.81 %	31,623	39.97 %	22,592	-8.14 %	24,594	11,934	8.48	8.12	0.36 4.43 %
RSU24	Sep 2024	34,190	0.12 %	34,150	0.06 %	34,130	0.12 %	34,090	0.19 %	34,025	59	11.14	11.12	0.02 0.18 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	2.46	0.16	6.96
BSRC	9.00	0.40	4.65
STGT	9.30	0.40	4.49
DELTA	73.00	3.00	4.29
TRUE	8.50	0.35	4.29
STA	17.40	0.60	3.57
HANA	39.25	1.00	2.61
PTG	8.80	0.20	2.33
ERW	4.92	0.10	2.07
GPSC	50.50	1.00	2.02

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	16.60	-0.50	-2.92
PRM	7.35	-0.20	-2.65
SPALI	19.60	-0.50	-2.49
CBG	68.25	-1.50	-2.15
LH	7.10	-0.10	-1.39
BEM	8.30	-0.10	-1.19
OR	18.50	-0.20	-1.07
WHA	5.05	-0.05	-0.98
HMPRO	10.40	-0.10	-0.95
AP	10.70	-0.10	-0.93

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
05/07/2024	122,246	87,213	35,033	41,311	47,706	-6,395	82,468	111,106	-28,638	246,025	668,568

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2024	49,659	47,931	1,728	5,145	4,517	628	21,873	24,229	-2,356	76,677	95,809

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2024	3,652	3,572	80	22,558	23,862	-1,304	32,107	30,883	1,224	58,317	129,581