

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		13-May-24	10-May-24	Change	13-May-24	(+/-)	10-May-24	(+/-)	09-May-24	(+/-)	08-May-24	(+/-)	07-May-24
S50K24	May 2024	844.00	843.70	0.30 0.04 %	452	-0.88 %	456	3.17 %	442	-3.49 %	458	-2.97 %	472
S50M24	Jun 2024	842.50	842.70	-0.20 -0.02 %	532,340	1.16 %	526,256	-3.77 %	546,887	-0.47 %	549,476	-4.54 %	575,612
S50N24	Jul 2024	840.50	837.00	3.50 0.42 %	70	0.00 %	70	-4.11 %	73	7.35 %	68	11.48 %	61
S50U24	Sep 2024	838.60	838.90	-0.30 -0.04 %	60,299	2.94 %	58,578	-4.36 %	61,251	3.19 %	59,356	-3.49 %	61,502
S50Z24	Dec 2024	839.70	839.90	-0.20 -0.02 %	21,351	0.01 %	21,349	1.43 %	21,047	-0.56 %	21,166	-2.96 %	21,812
S50H25	Mar 2025	835.70	835.80	-0.10 -0.01 %	8,785	2.13 %	8,602	-2.06 %	8,783	-1.55 %	8,921	-2.06 %	9,109

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest							
			13-May-24	10-May-24	Change	13-May-24	(+/-)	10-May-24	(+/-)	09-May-24	(+/-)	08-May-24	(+/-)	07-May-24
AAVM24	Jun 2024	13,354	2.49	2.33	0.16 6.87 %	41,027	29.13 %	31,773	-1.58 %	32,283	0.11 %	32,246	0.01 %	32,244
TTBM24	Jun 2024	5,077	1.75	1.75	0.00 0.00 %	19,879	-10.74 %	22,271	-2.33 %	22,803	15.95 %	19,667	-14.58 %	23,025
CPALLM24	Jun 2024	3,931	60.69	59.25	1.44 2.43 %	5,457	-17.12 %	6,584	49.40 %	4,407	4.63 %	4,212	22.37 %	3,442
LHM24	Jun 2024	3,526	7.13	7.13	0.00 0.00 %	17,707	-2.67 %	18,193	0.00 %	18,193	-2.67 %	18,693	15.44 %	16,193
IVLM24	Jun 2024	3,392	24.25	23.53	0.72 3.06 %	12,793	6.15 %	12,052	2.13 %	11,801	-0.37 %	11,845	-0.95 %	11,959
WHAM24	Jun 2024	3,232	5.27	5.05	0.22 4.36 %	7,604	-24.19 %	10,031	-0.06 %	10,037	4.99 %	9,560	-4.89 %	10,052
BDMSM24	Jun 2024	2,904	29.71	28.80	0.91 3.16 %	1,400	-65.84 %	4,098	0.05 %	4,096	-35.92 %	6,392	12.44 %	5,685
EAM24	Jun 2024	2,607	26.30	29.75	-3.45 ##### %	18,550	6.75 %	17,377	-1.17 %	17,583	1.70 %	17,289	0.79 %	17,153
AAVU24	Sep 2024	2,515	2.50	2.34	0.16 6.84 %	9,555	26.72 %	7,540	0.00 %	7,540	15.29 %	6,540	0.02 %	6,539
TTBU24	Sep 2024	2,500	1.73	1.73	0.00 0.00 %	8,600	30.30 %	6,600	-0.11 %	6,607	-18.45 %	8,102	0.02 %	8,100
BDMSU24	Sep 2024	2,500	29.70	28.79	0.91 3.16 %	4,416	0.00 %	4,416	-2.21 %	4,516	##### %	1,916	-31.98 %	2,817

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		13-May-24	(+/-)	10-May-24	(+/-)	09-May-24	(+/-)	08-May-24	(+/-)		07-May-24	13-May-24	10-May-24	Change
GUNKULM24	Jun 2024	125,675	1.61 %	123,682	0.41 %	123,178	-0.01 %	123,196	0.41 %	122,696	2,029	2.58	2.65	-0.07 -2.64 %
BLANDM24	Jun 2024	116,775	0.00 %	116,775	0.00 %	116,775	0.00 %	116,775	0.00 %	116,775	1	0.68	0.68	0.00 0.00 %
KTCZ24	Dec 2024	68,000	0.00 %	68,000	-0.15 %	68,100	24.04 %	54,900	0.00 %	54,900	0	43.46	43.40	0.06 0.14 %
JASM24X	Jun 2024	51,486	-2.30 %	52,698	-12.42 %	60,174	8.45 %	55,487	1.83 %	54,491	598	3.23	3.16	0.07 2.22 %
BLANDH25	Mar 2025	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0	0.69	0.69	0.00 0.00 %
BANPUM24	Jun 2024	43,848	1.45 %	43,222	-0.94 %	43,631	-2.03 %	44,536	1.19 %	44,014	746	5.40	5.47	-0.07 -1.28 %
TRUEM24	Jun 2024	43,418	4.85 %	41,408	3.70 %	39,929	4.69 %	38,141	4.07 %	36,648	2,336	8.56	8.63	-0.07 -0.81 %
AAVM24	Jun 2024	41,027	29.13 %	31,773	-1.58 %	32,283	0.11 %	32,246	0.01 %	32,244	13,354	2.49	2.33	0.16 6.87 %
KTBU24	Sep 2024	38,677	0.00 %	38,677	0.00 %	38,677	-0.20 %	38,753	0.52 %	38,553	401	17.00	16.72	0.28 1.67 %

QA Report : TFEX Information

Tuesday, 14 May 2024

RSU24 Sep 2024 34,227 0.06% 34,205 0.00% 34,205 0.01% 34,201 0.03% 34,190 49 11.10 11.14 -0.04 -0.36%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	18.10	1.30	7.74
CBG	71.25	4.25	6.34
AAV	2.48	0.12	5.08
WHA	5.30	0.25	4.95
SAMART	6.85	0.30	4.58
IVL	24.30	0.80	3.40
TTA	6.90	0.20	2.99
ERW	5.00	0.14	2.88
TKN	11.50	0.30	2.68
CPALL	60.50	1.50	2.54

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	26.00	-3.50	-11.86
JMT	18.00	-0.80	-4.26
BPP	13.80	-0.40	-2.82
GUNKUL	2.54	-0.06	-2.31
BAM	8.95	-0.20	-2.19
CHG	2.84	-0.06	-2.07
GPSC	49.25	-1.00	-1.99
BANPU	5.35	-0.10	-1.83
THANI	2.34	-0.04	-1.68
MTC	47.25	-0.75	-1.56

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
13/05/2024	52,910	53,449	-539	23,944	23,531	413	53,979	53,853	126	130,833	623,297

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2024	26,354	31,879	-5,525	2,083	2,662	-579	23,375	17,271	6,104	51,812	71,400

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2024	2,004	1,667	337	9,236	7,140	2,096	12,019	14,452	-2,433	23,259	120,544