

QA Report : TFXE Information

Thursday, 16 May 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-May-24	14-May-24	Change	15-May-24	(+/-)	14-May-24	(+/-)	13-May-24	(+/-)	10-May-24	(+/-)	09-May-24
S50K24	May 2024	846.00	848.00	-2.00 -0.24 %	549	6.81 %	514	13.72 %	452	-0.88 %	456	3.17 %	442
S50M24	Jun 2024	844.90	846.30	-1.40 -0.17 %	529,710	-2.06 %	540,874	1.60 %	532,340	1.16 %	526,256	-3.77 %	546,887
S50N24	Jul 2024	843.00	844.20	-1.20 -0.14 %	102	22.89 %	83	18.57 %	70	0.00 %	70	-4.11 %	73
S50U24	Sep 2024	840.70	842.20	-1.50 -0.18 %	62,228	2.39 %	60,776	0.79 %	60,299	2.94 %	58,578	-4.36 %	61,251
S50Z24	Dec 2024	841.70	843.00	-1.30 -0.15 %	22,450	1.67 %	22,082	3.42 %	21,351	0.01 %	21,349	1.43 %	21,047
S50H25	Mar 2025	837.60	839.10	-1.50 -0.18 %	9,216	2.81 %	8,964	2.04 %	8,785	2.13 %	8,602	-2.06 %	8,783

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-May-24	14-May-24	Change	15-May-24	(+/-)	14-May-24	(+/-)	13-May-24	(+/-)	10-May-24	(+/-)	09-May-24
JASU24X	Sep 2024	6,500	3.09	3.23	-0.14 -4.33 %	18,568	53.86 %	12,068	49.28 %	8,084	13.52 %	7,121	-11.79 %	8,073
BEMM24	Jun 2024	5,554	7.95	8.15	-0.20 -2.45 %	19,809	14.46 %	17,306	2.99 %	16,804	3.14 %	16,293	0.00 %	16,293
GUNKULM24	Jun 2024	5,048	2.64	2.58	0.06 2.33 %	123,713	-1.58 %	125,693	0.01 %	125,675	1.61 %	123,682	0.41 %	123,178
BTSU24	Sep 2024	5,014	5.86	5.93	-0.07 -1.18 %	6,000	507.29 %	988	0.30 %	985	2.82 %	958	0.63 %	952
LHZ24	Dec 2024	4,002	6.69	6.97	-0.28 -4.02 %	15,525	6.90 %	14,523	0.00 %	14,523	3.57 %	14,023	0.00 %	14,023
SIRIU24	Sep 2024	4,001	1.62	1.62	0.00 0.00 %	2,477	-61.76 %	6,477	-38.15 %	10,472	0.01 %	10,471	0.00 %	10,471
LHM24	Jun 2024	3,841	6.77	7.14	-0.37 -5.18 %	19,976	9.72 %	18,207	2.82 %	17,707	-2.67 %	18,193	0.00 %	18,193
TTBM24	Jun 2024	3,603	1.73	1.74	-0.01 -0.57 %	18,791	-0.08 %	18,806	-5.40 %	19,879	-10.74 %	22,271	-2.33 %	22,803
SIRIZ24	Dec 2024	3,500	1.59	1.58	0.01 0.63 %	18,613	23.16 %	15,113	0.00 %	15,113	3.42 %	14,613	0.00 %	14,613
BTSM24	Jun 2024	3,219	5.86	5.92	-0.06 -1.01 %	23,706	9.87 %	21,576	7.34 %	20,101	0.27 %	20,047	0.09 %	20,028

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		15-May-24	(+/-)	14-May-24	(+/-)		15-May-24	14-May-24	Change
GUNKULM24	Jun 2024	123,713	-1.58 %	125,693	0.01 %	5,048	2.64	2.58	0.06 2.33 %
BLANDM24	Jun 2024	117,277	0.43 %	116,775	0.00 %	502	0.68	0.68	0.00 0.00 %
KTCZ24	Dec 2024	68,000	0.00 %	68,000	0.00 %	0	43.12	43.62	-0.50 -1.15 %
JASM24X	Jun 2024	50,902	-0.98 %	51,407	-0.15 %	46	3.22	3.26	-0.04 -1.23 %
BLANDH25	Mar 2025	46,502	0.00 %	46,501	0.00 %	1	0.69	0.69	0.00 0.00 %
BANPUM24	Jun 2024	44,002	-2.14 %	44,965	2.55 %	1,468	5.37	5.38	-0.01 -0.19 %
TRUEM24	Jun 2024	42,354	-1.30 %	42,914	-1.16 %	3,152	8.45	8.52	-0.07 -0.82 %
KTBU24	Sep 2024	38,778	0.26 %	38,678	0.00 %	101	17.05	17.11	-0.06 -0.35 %
AAVM24	Jun 2024	36,135	-5.10 %	38,077	-7.19 %	2,34	2.47	2.47	-0.13 -5.26 %
RSU24	Sep 2024	34,222	0.08 %	34,195	-0.09 %	102	11.16	11.08	0.08 0.72 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	10.50	1.00	10.53
KCE	40.50	2.00	5.19
TQM	26.75	1.25	4.90
STA	18.20	0.80	4.60
GUNKUL	2.60	0.06	2.36
CENTEL	45.75	1.00	2.23
TASCO	16.00	0.30	1.91
BA	18.40	0.30	1.66
CHG	2.96	0.04	1.37
ICHI	18.20	0.20	1.11

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	22.80	-2.20	-8.80
AAV	2.32	-0.12	-4.92
EA	26.00	-1.25	-4.59
LH	6.75	-0.30	-4.26
ORI	5.90	-0.20	-3.28
AWC	4.16	-0.14	-3.26
HANA	39.50	-1.25	-3.07
BEM	7.95	-0.25	-3.05
AMATA	22.60	-0.60	-2.59
SPALI	19.00	-0.50	-2.56

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
15/05/2024	52,421	54,734	-2,313	19,836	19,843	-7	58,191	55,871	2,320	130,448	624,255

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/05/2024	28,237	20,697	7,540	2,064	1,311	753	12,914	21,207	-8,293	43,215	67,053

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/05/2024	1,812	3,572	-1,760	11,172	19,393	-8,221	25,563	15,582	9,981	38,547	132,771