

QA Report : TFXE Information

Monday, 20 May 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		17-May-24	16-May-24	Change	17-May-24	(+/-)	16-May-24	(+/-)	15-May-24	(+/-)	14-May-24	(+/-)	13-May-24
S50K24	May 2024	854.60	850.00	4.60 0.54 %	501	-6.88 %	538	-2.00 %	549	6.81 %	514	13.72 %	452
S50M24	Jun 2024	854.40	849.30	5.10 0.60 %	532,050	-7.03 %	572,292	8.04 %	529,710	-2.06 %	540,874	1.60 %	532,340
S50N24	Jul 2024	850.40	847.10	3.30 0.39 %	127	-5.22 %	134	31.37 %	102	22.89 %	83	18.57 %	70
S50U24	Sep 2024	849.90	844.90	5.00 0.59 %	61,113	-8.01 %	66,436	6.76 %	62,228	2.39 %	60,776	0.79 %	60,299
S50Z24	Dec 2024	850.40	845.80	4.60 0.54 %	22,454	-3.01 %	23,150	3.12 %	22,450	1.67 %	22,082	3.42 %	21,351
S50H25	Mar 2025	846.50	841.90	4.60 0.55 %	9,404	-2.71 %	9,666	4.88 %	9,216	2.81 %	8,964	2.04 %	8,785

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			17-May-24	16-May-24	Change	17-May-24	(+/-)	16-May-24	(+/-)	15-May-24	(+/-)	14-May-24	(+/-)	13-May-24
BECM24	Jun 2024	20,014	4.75	4.56	0.19 4.17 %	21,096	0.00 %	21,097	0.02 %	21,093	0.00 %	21,092	-0.01 %	21,095
KTCU24	Sep 2024	5,110	43.79	43.79	0.00 0.00 %	6,751	0.45 %	6,721	-1.18 %	6,801	0.00 %	6,801	-0.58 %	6,841
VGIU24	Sep 2024	5,015	1.65	1.63	0.02 1.23 %	14,843	43.72 %	10,328	94.61 %	5,307	0.13 %	5,300	10.44 %	4,799
TRUEM24	Jun 2024	2,595	8.71	8.56	0.15 1.75 %	42,391	6.27 %	39,889	-5.82 %	42,354	-1.30 %	42,914	-1.16 %	43,418
BTSM24	Jun 2024	2,545	6.08	5.99	0.09 1.50 %	21,842	-8.27 %	23,812	0.45 %	23,706	9.87 %	21,576	7.34 %	20,101
LHM24	Jun 2024	2,536	6.83	6.93	-0.10 -1.44 %	18,420	0.01 %	18,418	-7.80 %	19,976	9.72 %	18,207	2.82 %	17,707
TTAM24	Jun 2024	2,457	7.77	7.35	0.42 5.71 %	3,905	-17.89 %	4,756	-13.48 %	5,497	-1.36 %	5,573	45.97 %	3,818
APZ24	Dec 2024	2,220	9.45	9.55	-0.10 -1.05 %	19,147	13.12 %	16,927	11.61 %	15,166	7.05 %	14,167	1.81 %	13,915
BJCM24	Jun 2024	2,176	23.06	23.09	-0.03 -0.13 %	4,050	22.28 %	3,312	-0.66 %	3,334	28.78 %	2,589	-3.61 %	2,686
ERWU24	Sep 2024	2,120	4.72	4.96	-0.24 -4.84 %	2,674	308.87 %	654	0.00 %	654	-43.38 %	1,155	76.61 %	654

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		17-May-24	(+/-)	16-May-24	(+/-)	15-May-24	(+/-)	14-May-24	(+/-)	13-May-24	(Contract)	17-May-24	16-May-24	Change
GUNKULM24	Jun 2024	120,713	0.00 %	120,714	-2.42 %	123,713	-1.58 %	125,693	0.01 %	125,675	6	2.61	2.61	0.00 0.00 %
BLANDM24	Jun 2024	117,275	0.00 %	117,277	0.00 %	117,277	0.43 %	116,775	0.00 %	116,775	0	0.66	0.69	-0.03 -4.35 %
KTCZ24	Dec 2024	69,000	1.47 %	68,000	0.00 %	68,000	0.00 %	68,000	0.00 %	68,000	1,000	43.73	43.72	0.01 0.02 %
JASM24X	Jun 2024	48,429	-3.92 %	50,404	-0.98 %	50,902	-0.98 %	51,407	-0.15 %	51,486	2,069	3.31	3.23	0.08 2.48 %
BLANDH25	Mar 2025	46,504	0.00 %	46,504	0.00 %	46,502	0.00 %	46,501	0.00 %	46,501	0	0.67	0.70	-0.03 -4.29 %
BANPUM24	Jun 2024	42,993	-0.04 %	43,011	-2.25 %	44,002	-2.14 %	44,965	2.55 %	43,848	233	5.36	5.37	-0.01 -0.19 %
TRUEM24	Jun 2024	42,391	6.27 %	39,889	-5.82 %	42,354	-1.30 %	42,914	-1.16 %	43,418	2,595	8.71	8.56	0.15 1.75 %
KTBU24	Sep 2024	38,778	0.00 %	38,778	0.00 %	38,778	0.26 %	38,678	0.00 %	38,677	0	16.95	16.98	-0.03 -0.18 %
RSU24	Sep 2024	34,291	0.02 %	34,285	0.18 %	34,222	0.08 %	34,195	-0.09 %	34,227	72	11.30	11.18	0.12 1.07 %
SUPERM24	Jun 2024	33,591	-0.28 %	33,686	17.43 %	28,686	-0.25 %	28,758	21.05 %	23,758	3	0.30	0.29	0.01 3.45 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCGP	33.50	2.25	7.20
TTA	7.75	0.45	6.16
CHG	3.06	0.14	4.79
STGT	11.20	0.50	4.67
PTTGC	37.75	1.50	4.14
PSL	10.00	0.30	3.09
BEC	4.76	0.14	3.03
PTG	8.65	0.25	2.98
TRUE	8.75	0.25	2.94
HANA	41.25	1.00	2.48

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.74	-0.20	-4.05
TOA	23.70	-1.00	-4.05
CENTEL	41.75	-1.75	-4.02
M	33.25	-0.75	-2.21
EA	26.50	-0.50	-1.85
EGCO	109.50	-2.00	-1.79
AAV	2.26	-0.04	-1.74
BCH	19.70	-0.30	-1.50
AWC	4.06	-0.06	-1.46
CBG	69.00	-1.00	-1.43

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
17/05/2024	68,806	54,981	13,825	20,526	20,465	61	50,268	64,154	-13,886	139,600	625,649

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/05/2024	19,995	21,806	-1,811	1,161	1,731	-570	15,280	12,899	2,381	36,436	61,609

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/05/2024	3,180	1,777	1,403	15,695	18,547	-2,852	19,868	18,419	1,449	38,743	133,419