

QA Report : TFEX Information

Tuesday, 28 May 2024

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		27-May-24	24-May-24	Change		27-May-24	(+/-)	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24
S50K24	May 2024	844.10	838.70	5.40	0.64 %	372	-5.34 %	393	-7.09 %	423	-13.14 %	487	-9.48 %	538
S50M24	Jun 2024	845.20	839.80	5.40	0.64 %	512,334	-3.34 %	530,028	-2.67 %	544,564	2.81 %	529,679	-1.46 %	537,532
S50N24	Jul 2024	842.20	837.70	4.50	0.54 %	138	4.55 %	132	0.00 %	132	-0.75 %	133	3.10 %	129
S50U24	Sep 2024	841.40	835.90	5.50	0.66 %	66,571	4.45 %	63,736	-3.18 %	65,826	6.98 %	61,530	-4.72 %	64,580
S50Z24	Dec 2024	842.10	837.00	5.10	0.61 %	22,298	-2.83 %	22,948	-0.67 %	23,103	2.57 %	22,525	-0.09 %	22,545
S50H25	Mar 2025	838.20	833.00	5.20	0.62 %	10,385	1.54 %	10,227	2.94 %	9,935	0.00 %	9,935	5.37 %	9,429

Block Trade Focus

Most Active Volume(Contact)

Single	Contact	* Volume	Settle Price				Open Interest								
Stock Futures	Month	(Contract)	27-May-24	24-May-24	Change		27-May-24	(+/-)	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24
BTSM24	Jun 2024	9,104	5.86	5.87	-0.01	-0.17 %	30,112	33.36 %	22,579	4.96 %	21,511	0.09 %	21,491	0.63 %	21,356
LHM24	Jun 2024	5,145	6.85	6.88	-0.03	-0.44 %	22,986	28.79 %	17,848	-2.66 %	18,335	-0.43 %	18,415	-0.02 %	18,418
TTBM24	Jun 2024	3,767	1.71	1.72	-0.01	-0.58 %	17,837	25.20 %	14,247	-10.23 %	15,871	10.02 %	14,425	-9.56 %	15,950
COM7U24	Sep 2024	3,209	18.29	19.24	-0.95	-4.94 %	6,171	59.70 %	3,864	-0.49 %	3,883	0.28 %	3,872	0.28 %	3,861
JASU24X	Sep 2024	3,013	3.26	3.31	-0.05	-1.51 %	29,068	11.50 %	26,071	10.61 %	23,571	17.45 %	20,069	-4.75 %	21,069
BEMM24	Jun 2024	2,004	8.14	8.05	0.09	1.12 %	21,287	0.01 %	21,285	0.00 %	21,284	-6.63 %	22,796	9.60 %	20,799
TRUEZ24	Dec 2024	2,000	8.54	8.20	0.34	4.15 %	8,025	0.00 %	8,025	6.64 %	7,525	24.90 %	6,025	33.15 %	4,525
PTTU24	Sep 2024	1,906	32.92	33.73	-0.81	-2.40 %	8,920	25.39 %	7,114	0.00 %	7,114	41.85 %	5,015	46.90 %	3,414
BDMSU24	Sep 2024	1,860	28.49	28.64	-0.15	-0.52 %	4,075	2.52 %	3,975	5.33 %	3,774	-7.36 %	4,074	28.36 %	3,174
TRUEM24	Jun 2024	1,809	8.44	8.11	0.33	4.07 %	29,836	-20.90 %	37,717	-1.52 %	38,298	-10.67 %	42,871	-0.08 %	42,905

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume		Settle Price		
		27-May-24	(+/-)	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(Contract)	27-May-24	24-May-24	Change
GUNKULM24	Jun 2024	120,146	0.00 %	120,146	-0.11 %	120,276	-0.37 %	120,720	0.00 %	120,720	4	2.55	2.55	0.00 0.00 %
BLANDM24	Jun 2024	117,278	0.00 %	117,278	0.00 %	117,278	0.00 %	117,276	0.00 %	117,276	500	0.65	0.66	-0.01 -1.52 %
KTCZ24	Dec 2024	69,000	0.00 %	69,000	0.00 %	69,000	0.00 %	69,000	0.00 %	69,000	0	43.34	42.84	0.50 1.17 %
BLANDH25	Mar 2025	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0	0.66	0.67	-0.01 -1.49 %
SIRIZ24	Dec 2024	45,138	0.00 %	45,138	36.32 %	33,113	77.90 %	18,613	0.00 %	18,613	0	1.55	1.58	-0.03 -1.90 %
JASM24X	Jun 2024	41,925	2.72 %	40,813	-1.55 %	41,455	-4.57 %	43,441	-10.27 %	48,413	1,204	3.36	3.51	-0.15 -4.27 %
KTBU24	Sep 2024	38,877	0.26 %	38,775	-0.01 %	38,777	0.00 %	38,777	0.26 %	38,677	302	17.08	17.23	-0.15 -0.87 %
RSU24	Sep 2024	34,320	0.03 %	34,310	0.01 %	34,306	0.00 %	34,305	0.01 %	34,300	10	11.34	11.40	-0.06 -0.53 %
SUPERM24	Jun 2024	33,573	0.00 %	33,573	0.01 %	33,571	-0.06 %	33,591	0.00 %	33,591	1	0.31	0.31	0.00 0.00 %
AAVM24	Jun 2024	31,508	3.28 %	30,508	0.00 %	30,508	0.04 %	30,496	0.01 %	30,493	1,501	2.29	2.27	0.02 0.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	8.50	0.50	6.25
BGRIM	25.50	0.90	3.66
TASCO	17.20	0.60	3.61
TOP	51.50	1.75	3.52
M	32.75	1.00	3.15
SPRC	8.40	0.25	3.07
GPSC	48.50	1.25	2.65
BSRC	8.80	0.20	2.33
BCP	40.00	0.75	1.91
GULF	41.50	0.75	1.84

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	18.30	-1.00	-5.18
JAS	3.36	-0.18	-5.08
JMT	17.00	-0.50	-2.86
STGT	10.80	-0.30	-2.70
TU	14.80	-0.40	-2.63
BLA	20.40	-0.40	-1.92
SAMART	6.35	-0.10	-1.55
BLAND	0.65	-0.01	-1.52
MAJOR	14.20	-0.20	-1.39
KTB	17.00	-0.20	-1.16

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
27/05/2024	79,905	64,718	15,187	21,240	25,557	-4,317	50,046	60,916	-10,870	151,191	612,098

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2024	16,074	14,332	1,742	1,593	1,468	125	11,047	12,914	-1,867	28,714	58,089

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/05/2024	1,329	1,601	-272	7,561	4,296	3,265	9,523	12,516	-2,993	18,413	126,204