

### QA Report : TFXE Information

Tuesday, 27 February 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-Feb-24	22-Feb-24	Change	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24	(+/-)	19-Feb-24
S50G24	Feb 2024	853.10	855.60	-2.50 -0.29 %	204	-13.56 %	236	-4.07 %	246	-3.15 %	254	6.28 %	239
S50H24	Mar 2024	851.50	853.90	-2.40 -0.28 %	564,135	-5.28 %	595,586	-6.14 %	634,548	10.76 %	572,918	-0.78 %	577,448
S50J24	Apr 2024	848.30	851.20	-2.90 -0.34 %	271	-0.73 %	273	4.20 %	262	2.34 %	256	20.75 %	212
S50M24	Jun 2024	847.70	849.70	-2.00 -0.24 %	60,580	-7.29 %	65,346	-6.41 %	69,824	14.99 %	60,723	0.74 %	60,279
S50U24	Sep 2024	845.10	847.00	-1.90 -0.22 %	20,003	-1.53 %	20,314	-3.06 %	20,956	10.28 %	19,002	-2.45 %	19,479
S50Z24	Dec 2024	844.90	847.00	-2.10 -0.25 %	11,103	-1.54 %	11,277	-5.47 %	11,929	6.65 %	11,185	-6.90 %	12,014

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Feb-24	22-Feb-24	Change	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24	(+/-)	19-Feb-24
TRUEM24	Jun 2024	20,080	7.03	6.62	0.41 6.19 %	24,165	14.58 %	21,090	0.00 %	21,090	-0.01 %	21,092	-14.24 %	24,593
TRUEH24	Mar 2024	19,796	7.11	6.58	0.53 8.05 %	29,129	0.39 %	29,017	35.43 %	21,426	-3.54 %	22,212	-6.36 %	23,721
AAVM24	Jun 2024	6,628	2.35	2.31	0.04 1.73 %	18,781	-9.95 %	20,857	33.02 %	15,680	0.30 %	15,633	0.08 %	15,620
TRUEU24	Sep 2024	6,500	7.19	6.65	0.54 8.12 %	10,004	185.50 %	3,504	0.00 %	3,504	0.00 %	3,504	0.00 %	3,504
BANPUM24	Jun 2024	6,135	5.75	5.98	-0.23 -3.85 %	46,372	-10.09 %	51,576	8.60 %	47,492	-12.50 %	54,274	0.57 %	53,968
AAVH24	Mar 2024	5,370	2.36	2.30	0.06 2.61 %	24,571	0.07 %	24,554	4.59 %	23,476	0.69 %	23,314	-1.98 %	23,784
TTBH24	Mar 2024	5,204	1.87	1.87	0.00 0.00 %	27,260	-24.97 %	36,330	-15.06 %	42,771	7.18 %	39,907	13.14 %	35,273
ITDH24	Mar 2024	5,110	0.95	0.74	0.21 28.38 %	9,917	4.47 %	9,493	6.83 %	8,886	2.41 %	8,677	-0.29 %	8,702
LHM24	Jun 2024	5,001	7.43	7.39	0.04 0.54 %	14,923	50.40 %	9,922	0.00 %	9,922	0.00 %	9,922	0.00 %	9,922
BCPGM24	Jun 2024	4,498	8.13	8.08	0.05 0.62 %	23,720	17.66 %	20,159	0.00 %	20,158	-0.49 %	20,257	0.00 %	20,257

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24	(+/-)	19-Feb-24	(Contract)	23-Feb-24	22-Feb-24	Change
GUNKULH24	Mar 2024	123,200	-0.39 %	123,680	-0.13 %	123,842	-0.01 %	123,849	0.00 %	123,847	549	3.08	3.11	-0.03 -0.96 %
BLANDM24	Jun 2024	108,910	0.04 %	108,866	0.01 %	108,856	0.04 %	108,814	0.06 %	108,754	78	0.73	0.73	0.00 0.00 %
KTCH24	Mar 2024	76,690	-0.05 %	76,729	0.12 %	76,638	0.02 %	76,623	0.00 %	76,625	2	43.75	43.70	0.05 0.11 %
BLANDH24	Mar 2024	52,333	0.00 %	52,333	-0.04 %	52,353	-1.87 %	53,352	-2.78 %	54,877	500	0.71	0.72	-0.01 -1.39 %
BANPUM24	Jun 2024	46,372	-10.09 %	51,576	8.60 %	47,492	-12.50 %	54,274	0.57 %	53,968	6,135	5.75	5.98	-0.23 -3.85 %
BECH24	Mar 2024	43,180	0.02 %	43,171	0.00 %	43,172	0.00 %	43,172	0.00 %	43,172	9	4.66	4.69	-0.03 -0.64 %
JASH24X	Mar 2024	37,767	-1.30 %	38,264	7.12 %	35,720	-4.66 %	37,467	-2.08 %	38,263	42	2.10	2.13	-0.03 -1.41 %
KTBU24	Sep 2024	37,066	-2.36 %	37,963	0.26 %	37,863	-0.53 %	38,063	0.00 %	38,063	1,103	16.22	16.49	-0.27 -1.64 %
TTBM24	Jun 2024	36,058	2.40 %	35,212	-45.61 %	64,736	3.37 %	62,628	1.65 %	61,611	1,352	1.82	1.83	-0.01 -0.55 %
SUPERH24	Mar 2024	33,568	0.00 %	33,568	0.00 %	33,567	0.00 %	33,566	0.02 %	33,560	0	0.39	0.40	-0.01 -2.50 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	0.94	0.22	30.56
TRUE	7.25	0.70	10.69
TKN	11.60	1.00	9.43
STGT	8.45	0.30	3.68
MINT	31.75	0.75	2.42
ICHI	17.70	0.30	1.72
PRM	6.50	0.10	1.56
BLAND	0.71	0.01	1.43
SCB	112.50	1.50	1.35
BA	16.00	0.20	1.27

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	20.90	-1.60	-7.11
GLOBAL	16.00	-0.90	-5.33
BANPU	5.80	-0.30	-4.92
HANA	41.50	-1.75	-4.05
CHG	2.90	-0.12	-3.97
BJC	25.25	-1.00	-3.81
THANI	2.28	-0.08	-3.39
JMT	23.20	-0.80	-3.33
BEAUTY	0.70	-0.02	-2.78
OR	18.40	-0.50	-2.65

### 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
23/02/2024	47,293	62,776	-15,483	21,954	15,026	6,928	68,367	59,812	8,555	137,614	656,296

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2024	15,340	21,704	-6,364	1,537	1,782	-245	17,684	11,075	6,609	34,561	68,697

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2024	47	28	19	35,926	12,870	23,056	21,715	44,790	-23,075	57,688	139,277