

## QA Report : TFEX Information

Wednesday, 20 March 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Mar-24	18-Mar-24	Change	19-Mar-24	(+/-)	18-Mar-24	(+/-)	15-Mar-24	(+/-)	14-Mar-24	(+/-)	13-Mar-24
S50H24	Mar 2024	843.40	847.30	-3.90 -0.46 %	511,880	-2.82 %	526,751	-0.78 %	530,887	-4.92 %	558,335	0.48 %	555,641
S50J24	Apr 2024	841.80	845.00	-3.20 -0.38 %	333	-0.60 %	335	5.35 %	318	-3.93 %	331	4.09 %	318
S50K24	May 2024	842.00	844.70	-2.70 -0.32 %	239	-0.42 %	240	0.42 %	239	3.46 %	231	-1.70 %	235
S50M24	Jun 2024	840.20	844.10	-3.90 -0.46 %	104,336	5.86 %	98,562	5.03 %	93,842	1.88 %	92,114	5.75 %	87,103
S50U24	Sep 2024	837.80	841.50	-3.70 -0.44 %	25,368	3.99 %	24,395	3.40 %	23,593	-0.77 %	23,776	2.55 %	23,185
S50Z24	Dec 2024	838.20	841.70	-3.50 -0.42 %	13,680	2.33 %	13,369	1.23 %	13,207	2.92 %	12,832	-1.16 %	12,982

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Mar-24	18-Mar-24	Change	19-Mar-24	(+/-)	18-Mar-24	(+/-)	15-Mar-24	(+/-)	14-Mar-24	(+/-)	13-Mar-24
WHAM24	Jun 2024	4,060	4.66	4.70	-0.04 -0.85 %	18,139	16.31 %	15,595	0.00 %	15,595	3.21 %	15,110	-6.20 %	16,109
VGIM24	Jun 2024	3,962	1.65	1.72	-0.07 -4.07 %	18,594	26.74 %	14,671	-6.12 %	15,628	3.24 %	15,137	-16.10 %	18,041
AAVM24	Jun 2024	3,651	2.43	2.43	0.00 0.00 %	31,959	-1.12 %	32,320	22.73 %	26,335	-6.97 %	28,308	42.92 %	19,807
LHM24	Jun 2024	3,112	6.75	6.96	-0.21 -3.02 %	33,663	10.19 %	30,551	-0.09 %	30,578	12.13 %	27,271	10.97 %	24,575
AAVH24	Mar 2024	2,522	2.42	2.46	-0.04 -1.63 %	10,828	16.28 %	9,312	19.22 %	7,811	-41.56 %	13,366	-32.68 %	19,854
THCOMM24	Jun 2024	2,200	13.65	13.55	0.10 0.74 %	7,134	-4.40 %	7,462	8.93 %	6,850	9.60 %	6,250	3.37 %	6,046
IRPCM24	Jun 2024	2,014	1.94	1.94	0.00 0.00 %	35,024	1.48 %	34,513	-0.10 %	34,547	-4.16 %	36,046	99.76 %	18,045
BCPGM24	Jun 2024	1,903	7.27	7.20	0.07 0.97 %	18,210	0.56 %	18,109	-5.21 %	19,104	-6.86 %	20,510	-3.77 %	21,313
APZ24	Dec 2024	1,700	9.78	9.98	-0.20 -2.00 %	4,003	73.82 %	2,303	129.61 %	1,003	0.00 %	1,003	0.00 %	1,003
JMTZ24	Dec 2024	1,551	21.88	22.36	-0.48 -2.15 %	1,870	486.21 %	319	1.92 %	313	0.00 %	313	0.00 %	313

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume (Contract)	Settle Price					
		19-Mar-24	(+/-)	18-Mar-24	(+/-)	15-Mar-24	(+/-)		14-Mar-24	(+/-)	13-Mar-24	Change		
GUNKULH24	Mar 2024	121,118	0.00 %	121,116	-0.02 %	121,141	0.05 %	121,078	-0.41 %	121,576	3	2.88	2.90	-0.02 -0.69 %
BLANDM24	Jun 2024	109,745	-0.01 %	109,751	0.00 %	109,751	0.00 %	109,751	0.00 %	109,751	0	0.69	0.70	-0.01 -1.43 %
KTCH24	Mar 2024	74,732	0.00 %	74,734	0.00 %	74,732	0.00 %	74,732	-2.41 %	76,576	0	44.74	45.05	-0.31 -0.69 %
BLANDH24	Mar 2024	51,227	-0.01 %	51,233	0.01 %	51,226	0.00 %	51,226	0.01 %	51,223	500	0.69	0.70	-0.01 -1.43 %
BANPUM24	Jun 2024	46,926	-0.37 %	47,099	-0.63 %	47,397	-2.96 %	48,845	-1.95 %	49,814	270	5.56	5.60	-0.04 -0.71 %
KTBU24	Sep 2024	37,762	0.27 %	37,662	0.00 %	37,662	0.00 %	37,661	-0.26 %	37,761	100	15.92	15.93	-0.01 -0.06 %
TTBM24	Jun 2024	36,940	-2.62 %	37,935	-2.53 %	38,919	8.33 %	35,927	0.06 %	35,907	518	1.76	1.77	-0.01 -0.56 %
IRPCM24	Jun 2024	35,024	1.48 %	34,513	-0.10 %	34,547	-4.16 %	36,046	99.76 %	18,045	2,014	1.94	1.94	0.00 0.00 %
LHM24	Jun 2024	33,663	10.19 %	30,551	-0.09 %	30,578	12.13 %	27,271	10.97 %	24,575	3,112	6.75	6.96	-0.21 -3.02 %
RSU24	Sep 2024	33,406	0.01 %	33,403	0.00 %	33,403	0.00 %	33,403	0.00 %	33,403	11	11.58	12.70	-1.12 -8.82 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.65	0.02	3.17
GPSC	56.25	1.50	2.74
SAMART	6.40	0.15	2.40
SAWAD	40.00	0.75	1.91
STPI	3.40	0.06	1.80
BLAND	0.69	0.01	1.47
KKP	51.75	0.75	1.47
SPALI	20.90	0.30	1.46
BGRIM	28.50	0.25	0.88
SCB	115.50	1.00	0.87

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	1.63	-0.08	-4.68
DELTA	66.75	-1.50	-2.20
OR	18.00	-0.40	-2.17
AP	10.00	-0.20	-1.96
HANA	37.75	-0.75	-1.95
HMPRO	10.80	-0.20	-1.82
BCP	42.75	-0.75	-1.72
AOT	65.00	-1.00	-1.52
OSP	20.10	-0.30	-1.47
JMT	22.00	-0.30	-1.35

## 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
19/03/2024	91,277	91,177	100	29,940	30,209	-269	89,222	89,053	169	210,439	655,836

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/03/2024	16,408	14,440	1,968	816	1,026	-210	10,817	12,575	-1,758	28,041	63,979

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/03/2024	949	776	173	32,116	16,494	15,622	14,778	30,573	-15,795	47,843	138,807