

## QA Report : TFXE Information

Thursday, 04 April 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-Apr-24	02-Apr-24	Change	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24
S50J24	Apr 2024	840.60	842.40	-1.80 -0.21 %	389	-2.02 %	397	0.51 %	395	5.05 %	376	5.32 %	357
S50K24	May 2024	842.00	841.80	0.20 0.02 %	310	8.01 %	287	-0.69 %	289	-0.69 %	291	0.69 %	289
S50M24	Jun 2024	839.00	841.00	-2.00 -0.24 %	512,451	0.18 %	511,517	-1.15 %	517,448	5.69 %	489,586	-6.93 %	526,043
S50U24	Sep 2024	836.70	838.70	-2.00 -0.24 %	43,497	4.48 %	41,631	-1.55 %	42,288	8.38 %	39,020	1.39 %	38,484
S50Z24	Dec 2024	837.00	839.10	-2.10 -0.25 %	16,766	3.44 %	16,209	-5.35 %	17,125	3.14 %	16,603	-0.18 %	16,633
S50H25	Mar 2025	833.90	835.60	-1.70 -0.20 %	2,263	30.13 %	1,739	21.10 %	1,436	22.01 %	1,177	38.63 %	849

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Apr-24	02-Apr-24	Change	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(+/-)	28-Mar-24
JASM24X	Jun 2024	14,982	2.63	2.38	0.25 10.50 %	25,613	-2.96 %	26,395	-5.27 %	27,863	-15.19 %	32,854	0.06 %	32,835
BEAUTYM24	Jun 2024	8,036	0.72	0.67	0.05 7.46 %	15,567	-13.61 %	18,020	-0.01 %	18,022	0.11 %	18,003	20.00 %	15,002
PTTM24	Jun 2024	6,047	34.74	34.10	0.64 1.88 %	2,708	-66.67 %	8,126	-14.69 %	9,525	5.07 %	9,065	0.03 %	9,062
AAVM24	Jun 2024	6,006	2.40	2.44	-0.04 -1.64 %	43,523	10.02 %	39,560	-3.53 %	41,009	-4.65 %	43,009	-1.15 %	43,508
TTBU24	Sep 2024	5,000	1.73	1.72	0.01 0.58 %	5,527	948.77 %	527	0.00 %	527	-3.30 %	545	0.00 %	545
JASU24X	Sep 2024	4,006	2.67	2.25	0.42 18.67 %	1,532	-39.42 %	2,529	145.53 %	1,030	0.10 %	1,029	0.00 %	1,029
BTSM24	Jun 2024	3,084	5.70	5.64	0.06 1.06 %	26,425	0.19 %	26,376	-0.03 %	26,385	-3.62 %	27,377	16.84 %	23,432
LHM24	Jun 2024	3,005	7.28	7.28	0.00 0.00 %	16,890	6.14 %	15,913	-13.61 %	18,420	0.04 %	18,412	0.05 %	18,402
CPALLM24	Jun 2024	2,476	54.80	53.90	0.90 1.67 %	7,071	1.90 %	6,939	7.50 %	6,455	2.62 %	6,290	-0.36 %	6,313
BANPUM24	Jun 2024	2,439	5.51	5.51	0.00 0.00 %	52,379	3.97 %	50,380	0.16 %	50,298	-0.25 %	50,426	0.26 %	50,297

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(+/-)	29-Mar-24	(+/-)		28-Mar-24	03-Apr-24	02-Apr-24	Change
GUNKULM24	Jun 2024	121,633	0.01 %	121,622	0.08 %	121,520	0.02 %	121,499	0.01 %	121,481	83	2.78	2.80	-0.02 -0.71 %
BLANDM24	Jun 2024	112,002	0.44 %	111,507	0.01 %	111,491	-0.01 %	111,502	0.01 %	111,487	506	0.68	0.70	-0.02 -2.86 %
KTCM24	Jun 2024	76,560	0.03 %	76,540	0.00 %	76,540	-0.01 %	76,548	0.25 %	76,357	20	44.94	44.59	0.35 0.78 %
BANPUM24	Jun 2024	52,379	3.97 %	50,380	0.16 %	50,298	-0.25 %	50,426	0.26 %	50,297	2,439	5.51	5.51	0.00 0.00 %
BECM24	Jun 2024	49,180	0.00 %	49,180	0.00 %	49,180	0.00 %	49,180	0.02 %	49,171	0	4.95	5.06	-0.11 -2.17 %
TTBM24	Jun 2024	46,492	-1.23 %	47,069	1.14 %	46,540	3.36 %	45,029	0.88 %	44,635	302	1.75	1.74	0.01 0.57 %
BLANDH25	Mar 2025	45,000	0.00 %	45,000	0.00 %	45,000	0.00 %	45,000	0.00 %	45,000	0	0.69	0.71	-0.02 -2.82 %
AAVM24	Jun 2024	43,523	10.02 %	39,560	-3.53 %	41,009	-4.65 %	43,009	-1.15 %	43,508	6,006	2.40	2.44	-0.04 -1.64 %
KTBU24	Sep 2024	38,583	-0.51 %	38,779	0.55 %	38,566	0.01 %	38,561	0.28 %	38,454	605	15.85	16.00	-0.15 -0.94 %
TRUEM24	Jun 2024	34,728	0.23 %	34,649	0.01 %	34,647	-3.20 %	35,792	-0.15 %	35,847	123	7.75	7.79	-0.04 -0.51 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.68	0.28	11.67
BEAUTY	0.71	0.03	4.41
PTTGC	41.00	0.75	1.86
CPALL	55.00	1.00	1.85
BTS	5.70	0.10	1.79
PTTEP	157.50	2.50	1.61
PTT	34.50	0.50	1.47
CRC	35.25	0.50	1.44
BLA	17.60	0.20	1.15
IVL	25.25	0.25	1.00

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.70	-0.35	-4.96
S	0.82	-0.03	-3.53
SIRI	1.65	-0.06	-3.51
EA	33.25	-1.00	-2.92
TQM	25.75	-0.75	-2.83
THCOM	13.80	-0.40	-2.82
KEX	4.98	-0.12	-2.35
ERW	4.74	-0.10	-2.07
WHA	4.76	-0.10	-2.06
STA	19.10	-0.40	-2.05

## 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
04/03/2024	71,551	68,618	2,933	26,447	26,835	-388	92,397	94,942	-2,545	190,395	575,676

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2024	38,134	42,417	-4,283	3,349	4,258	-909	32,400	27,208	5,192	73,883	88,622

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2024	513	274	239	14,776	11,192	3,584	12,700	16,523	-3,823	27,989	102,763