

## QA Report : TFXE Information

Tuesday, 09 April 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Apr-24	04-Apr-24	Change	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24
S50J24	Apr 2024	841.00	841.30	-0.30 -0.04 %	369	-6.58 %	395	1.54 %	389	-2.02 %	397	0.51 %	395
S50K24	May 2024	838.90	840.70	-1.80 -0.21 %	295	1.37 %	291	-6.13 %	310	8.01 %	287	-0.69 %	289
S50M24	Jun 2024	839.30	840.30	-1.00 -0.12 %	505,912	-0.30 %	507,453	-0.98 %	512,451	0.18 %	511,517	-1.15 %	517,448
S50U24	Sep 2024	836.90	837.80	-0.90 -0.11 %	40,242	-2.69 %	41,356	-4.92 %	43,497	4.48 %	41,631	-1.55 %	42,288
S50Z24	Dec 2024	837.30	838.30	-1.00 -0.12 %	16,586	0.74 %	16,464	-1.80 %	16,766	3.44 %	16,209	-5.35 %	17,125
S50H25	Mar 2025	833.90	834.70	-0.80 -0.10 %	2,286	-1.59 %	2,323	2.65 %	2,263	30.13 %	1,739	21.10 %	1,436

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Apr-24	04-Apr-24	Change	05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24
PRMM24	Jun 2024	7,053	7.87	7.67	0.20 2.61 %	18,315	20.00 %	15,262	15.08 %	13,262	8.60 %	12,212	5.09 %	11,621
TTBU24	Sep 2024	5,500	1.72	1.73	-0.01 -0.58 %	6,027	9.05 %	5,527	0.00 %	5,527	##### %	527	0.00 %	527
JASM24X	Jun 2024	5,100	2.63	2.66	-0.03 -1.13 %	31,004	19.41 %	25,965	1.37 %	25,613	-2.96 %	26,395	-5.27 %	27,863
BEAUTYM24	Jun 2024	5,019	0.64	0.68	-0.04 -5.88 %	15,068	1.71 %	14,814	-4.84 %	15,567	-13.61 %	18,020	-0.01 %	18,022
BANPUM24	Jun 2024	4,445	5.40	5.44	-0.04 -0.74 %	50,279	-7.38 %	54,284	3.64 %	52,379	3.97 %	50,380	0.16 %	50,298
BTSM24	Jun 2024	4,221	6.10	5.89	0.21 3.57 %	20,433	-14.52 %	23,903	-9.54 %	26,425	0.19 %	26,376	-0.03 %	26,385
SIRIM24	Jun 2024	3,085	1.69	1.66	0.03 1.81 %	21,112	10.57 %	19,094	2.57 %	18,615	0.73 %	18,480	-2.59 %	18,972
TTBM24	Jun 2024	3,060	1.74	1.75	-0.01 -0.57 %	46,361	-2.08 %	47,348	1.84 %	46,492	-1.23 %	47,069	1.14 %	46,540
AAVM24	Jun 2024	2,602	2.43	2.44	-0.01 -0.41 %	41,564	-5.64 %	44,048	1.21 %	43,523	10.02 %	39,560	-3.53 %	41,009
LHM24	Jun 2024	2,023	7.22	7.19	0.03 0.42 %	15,926	-11.07 %	17,908	6.03 %	16,890	6.14 %	15,913	-13.61 %	18,420

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		05-Apr-24	(+/-)	04-Apr-24	(+/-)	03-Apr-24	(+/-)	02-Apr-24	(+/-)	01-Apr-24	(Contract)	05-Apr-24	04-Apr-24	Change
GUNKULM24	Jun 2024	122,855	0.48 %	122,269	0.52 %	121,633	0.01 %	121,622	0.08 %	121,520	631	2.75	2.78	-0.03 -1.08 %
BLANDM24	Jun 2024	113,070	0.51 %	112,499	0.44 %	112,002	0.44 %	111,507	0.01 %	111,491	571	0.68	0.69	-0.01 -1.45 %
KTCM24	Jun 2024	76,565	0.00 %	76,564	0.01 %	76,560	0.03 %	76,540	0.00 %	76,540	1	44.50	44.55	-0.05 -0.11 %
BANPUM24	Jun 2024	50,279	-7.38 %	54,284	3.64 %	52,379	3.97 %	50,380	0.16 %	50,298	4,445	5.40	5.44	-0.04 -0.74 %
BECM24	Jun 2024	49,181	0.00 %	49,180	0.00 %	49,180	0.00 %	49,180	0.00 %	49,180	1	4.99	4.95	0.04 0.81 %
TTBM24	Jun 2024	46,361	-2.08 %	47,348	1.84 %	46,492	-1.23 %	47,069	1.14 %	46,540	3,060	1.74	1.75	-0.01 -0.57 %
BLANDH25	Mar 2025	45,500	0.00 %	45,500	1.11 %	45,000	0.00 %	45,000	0.00 %	45,000	0	0.69	0.70	-0.01 -1.43 %
AAVM24	Jun 2024	41,564	-5.64 %	44,048	1.21 %	43,523	10.02 %	39,560	-3.53 %	41,009	2,602	2.43	2.44	-0.01 -0.41 %
KTBU24	Sep 2024	39,801	0.52 %	39,594	2.62 %	38,583	-0.51 %	38,779	0.55 %	38,566	1,307	16.05	16.05	0.00 0.00 %
TRUEM24	Jun 2024	38,691	5.25 %	36,762	5.86 %	34,728	0.23 %	34,649	0.01 %	34,647	1,999	7.88	7.73	0.15 1.94 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	22.50	1.10	5.14
BA	16.90	0.70	4.32
BTS	6.10	0.25	4.27
STEC	10.50	0.40	3.96
TRUE	8.00	0.20	2.56
AEONTS	157.00	3.00	1.95
GLOBAL	16.80	0.30	1.82
BH	230.00	3.00	1.32
BJC	24.50	0.30	1.24
VGI	1.65	0.02	1.23

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.63	-0.05	-7.35
JAS	2.62	-0.08	-2.96
BANPU	5.40	-0.15	-2.70
MTC	45.50	-1.00	-2.15
GFPT	12.10	-0.20	-1.63
STA	18.50	-0.30	-1.60
TU	14.40	-0.20	-1.37
TTB	1.76	-0.02	-1.12
SCGP	29.75	-0.25	-0.83
MINT	33.00	-0.25	-0.75

## 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
04/05/2024	58,390	53,304	5,086	21,015	19,439	1,576	63,474	70,136	-6,662	142,879	565,690

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/05/2024	33,135	36,035	-2,900	3,176	3,086	90	24,515	21,705	2,810	60,826	84,573

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/05/2024	7,326	1,669	5,657	13,394	13,389	5	14,971	20,633	-5,662	35,691	117,926