

## QA Report : TFXE Information

Thursday, 25 April 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		24-Apr-24	23-Apr-24	Change	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24
S50J24	Apr 2024	833.70	830.70	3.00 0.36 %	507	-6.97 %	545	5.42 %	517	0.78 %	513	-5.35 %	542
S50K24	May 2024	833.90	830.60	3.30 0.40 %	438	-3.10 %	452	7.11 %	422	-6.84 %	453	15.86 %	391
S50M24	Jun 2024	832.40	829.40	3.00 0.36 %	550,930	-7.89 %	598,114	3.32 %	578,888	-2.82 %	595,662	-4.07 %	620,912
S50U24	Sep 2024	829.70	827.00	2.70 0.33 %	55,207	-2.04 %	56,358	-4.52 %	59,027	-4.87 %	62,047	2.65 %	60,444
S50Z24	Dec 2024	830.70	828.00	2.70 0.33 %	20,183	-5.36 %	21,326	-3.43 %	22,084	-2.34 %	22,613	6.68 %	21,197
S50H25	Mar 2025	826.90	824.00	2.90 0.35 %	8,182	-0.50 %	8,223	-0.81 %	8,290	-0.66 %	8,345	19.62 %	6,976

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Apr-24	23-Apr-24	Change	24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24
QHM24	Jun 2024	81,805	2.22	2.20	0.02 0.91 %	86,254	1,838.73 %	4,449	0.00 %	4,449	0.00 %	4,449	0.07 %	4,446
TTBM24	Jun 2024	19,520	1.80	1.81	-0.01 -0.55 %	47,174	51.04 %	31,233	35.17 %	23,106	-0.30 %	23,175	-19.96 %	28,954
JASM24X	Jun 2024	19,265	3.24	3.36	-0.12 -3.57 %	41,789	68.62 %	24,783	8.15 %	22,916	-43.36 %	40,460	8.07 %	37,437
TTBU24	Sep 2024	12,001	1.78	1.79	-0.01 -0.56 %	19,459	5.42 %	18,459	523.83 %	2,959	0.00 %	2,959	-2.31 %	3,029
GUNKULU24	Sep 2024	6,001	2.60	2.59	0.01 0.39 %	10,653	0.01 %	10,652	0.00 %	10,652	-0.05 %	10,657	0.37 %	10,618
WHAM24	Jun 2024	3,553	4.78	4.68	0.10 2.14 %	11,323	-18.16 %	13,835	0.06 %	13,827	11.81 %	12,366	6.01 %	11,665
STPIH25	Mar 2025	3,500	3.25	3.30	-0.05 -1.52 %	3,500	-31.63 %	0	0.08 %	0	0.01 %	0	0.05 %	0
STPIM24	Jun 2024	3,500	3.19	3.24	-0.05 -1.54 %	7,565	-31.63 %	11,065	0.08 %	11,056	0.01 %	11,055	0.05 %	11,050
IRPCM24	Jun 2024	2,528	2.00	1.99	0.01 0.50 %	21,656	10.32 %	19,631	5.36 %	18,633	-1.51 %	18,918	22.53 %	15,439
PRMM24	Jun 2024	1,702	7.61	7.56	0.05 0.66 %	19,264	0.48 %	19,172	0.51 %	19,075	-4.27 %	19,926	4.24 %	19,115

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		24-Apr-24	(+/-)	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(Contract)	24-Apr-24	23-Apr-24	Change
GUNKULM24	Jun 2024	121,459	0.08 %	121,357	0.84 %	120,342	1.30 %	118,802	0.01 %	118,793	112	2.60	2.59	0.01 0.39 %
BLANDM24	Jun 2024	112,779	-0.44 %	113,277	0.13 %	113,127	0.44 %	112,626	-0.88 %	113,624	2	0.68	0.68	0.00 0.00 %
QHM24	Jun 24	86,254	##### %	4,449	0.00 %	4,449	0.00 %	4,449	0.07 %	4,446	81,805	2.22	2.20	0.02 0.91 %
KTCU24	Sep 2024	74,591	0.00 %	74,591	0.03 %	74,571	0.00 %	74,571	-36.11 %	116,711	80	42.93	43.03	-0.10 -0.23 %
BECM24	Jun 2024	59,183	0.00 %	59,183	0.00 %	59,183	20.33 %	49,183	-0.01 %	49,186	0	4.91	4.64	0.27 5.82 %
TTBM24	Jun 2024	47,174	51.04 %	31,233	35.17 %	23,106	-0.30 %	23,175	-19.96 %	28,954	19,520	1.80	1.81	-0.01 -0.55 %
BLANDH25	Mar 2025	46,500	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	1.09 %	46,000	0	0.69	0.69	0.00 0.00 %
BANPUM24	Jun 2024	42,913	0.06 %	42,886	-0.49 %	43,098	0.39 %	42,929	-1.26 %	43,475	52	5.50	5.55	-0.05 -0.90 %
KTBU24	Sep 2024	41,949	-17.12 %	50,616	3.75 %	48,786	0.41 %	48,585	-0.81 %	48,980	1,433	16.34	16.34	0.00 0.00 %
JASM24X	Jun 2024	41,789	68.62 %	24,783	8.15 %	22,916	-43.36 %	40,460	8.07 %	37,437	19,265	3.24	3.36	-0.12 -3.57 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	39.00	1.25	3.31
DELTA	72.25	2.25	3.21
TOP	59.00	1.50	2.61
WHA	4.86	0.10	2.10
TRUE	7.85	0.15	1.95
JMT	21.30	0.40	1.91
BH	231.00	4.00	1.76
ICHI	17.30	0.30	1.76
MTC	45.50	0.75	1.68
COM7	18.30	0.30	1.67
GFPT	12.20	0.20	1.67
THANI	2.44	0.04	1.67

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TISCO	94.75	-4.75	-4.77
JAS	3.24	-0.16	-4.71
SPALI	19.50	-0.40	-2.01
PTTGC	37.50	-0.75	-1.96
STEC	10.20	-0.20	-1.92
STA	16.60	-0.30	-1.78
AAV	2.22	-0.04	-1.77
EA	31.25	-0.50	-1.57
THCOM	12.80	-0.20	-1.54
PRM	7.65	-0.10	-1.29

## 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
24/04/2024	69,847	60,851	8,996	21,838	25,637	-3,799	68,949	74,146	-5,197	160,634	635,447

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2024	29,961	28,442	1,519	3,017	2,793	224	18,885	20,628	-1,743	51,863	79,288

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2024	1,118	2,329	-1,211	13,547	9,844	3,703	18,339	20,831	-2,492	33,004	121,418