

### QA Report : TFXE Information

Monday, 22 April 2024

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Apr-24	18-Apr-24	Change	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24	(+/-)	11-Apr-24	(+/-)	10-Apr-24
S50J24	Apr 2024	810.00	831.70	-21.70 -2.61 %	513	-5.35 %	542	-12.16 %	617	-7.36 %	666	76.66 %	377
S50K24	May 2024	809.70	831.60	-21.90 -2.63 %	453	15.86 %	391	-11.54 %	442	-3.07 %	456	24.25 %	367
S50M24	Jun 2024	808.10	830.20	-22.10 -2.66 %	595,662	-4.07 %	620,912	3.83 %	598,024	6.69 %	560,526	-5.20 %	591,297
S50U24	Sep 2024	805.80	827.80	-22.00 -2.66 %	62,047	2.65 %	60,444	21.49 %	49,754	10.71 %	44,939	2.50 %	43,844
S50Z24	Dec 2024	807.10	829.10	-22.00 -2.65 %	22,613	6.68 %	21,197	5.33 %	20,124	13.50 %	17,731	0.08 %	17,717
S50H25	Mar 2025	803.50	825.50	-22.00 -2.67 %	8,345	19.62 %	6,976	7.65 %	6,480	21.62 %	5,328	-6.92 %	5,724

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Apr-24	18-Apr-24	Change	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24	(+/-)	11-Apr-24	(+/-)	10-Apr-24
SIRIZ24	Dec 2024	11,015	1.64	1.62	0.02 1.23 %	14,584	308.63 %	3,569	527.24 %	569	0.00 %	569	0.00 %	569
VGIM24	Jun 2024	9,135	1.54	1.67	-0.13 -7.78 %	26,405	-19.34 %	32,737	-10.17 %	36,442	6.17 %	34,323	-7.99 %	37,305
WHAM24	Jun 2024	6,773	4.60	4.73	-0.13 -2.75 %	12,366	6.01 %	11,665	-0.09 %	11,676	-2.44 %	11,968	-19.81 %	14,925
AAVM24	Jun 2024	5,090	2.25	2.26	-0.01 -0.44 %	35,159	-2.78 %	36,163	-1.29 %	36,634	-9.84 %	40,630	0.02 %	40,621
JASU24X	Sep 2024	5,001	2.75	2.71	0.04 1.48 %	11,541	76.41 %	6,542	0.00 %	6,542	0.00 %	6,542	-0.02 %	6,543
IRPCM24	Jun 2024	4,824	1.95	1.98	-0.03 -1.52 %	18,918	22.53 %	15,439	14.15 %	13,525	-0.23 %	13,556	-10.14 %	15,086
PRMM24	Jun 2024	4,316	7.61	7.61	0.00 0.00 %	19,926	4.24 %	19,115	-4.02 %	19,915	0.50 %	19,815	25.29 %	15,815
JMTU24	Sep 2024	4,001	20.28	21.10	-0.82 -3.89 %	2,800	0.00 %	2,800	-3.41 %	2,899	4.06 %	2,786	3.68 %	2,687
TTBM24	Jun 2024	3,771	1.78	1.75	0.03 1.71 %	23,175	-19.96 %	28,954	-17.58 %	35,128	-24.11 %	46,289	2.15 %	45,316
CKPU24	Sep 2024	3,500	4.03	4.15	-0.12 -2.89 %	9,503	-13.63 %	11,003	0.01 %	11,002	0.01 %	11,001	-0.01 %	11,002

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		19-Apr-24	(+/-)	18-Apr-24	(+/-)		17-Apr-24	(+/-)	11-Apr-24	(+/-)	10-Apr-24	(Contract)	19-Apr-24	18-Apr-24
GUNKULM24	Jun 2024	118,802	0.01 %	118,793	0.02 %	118,765	0.25 %	118,472	0.40 %	118,004	1,043	2.54	2.65	-0.11 -4.15 %
BLANDM24	Jun 2024	112,626	-0.88 %	113,624	0.45 %	113,119	0.00 %	113,116	0.00 %	113,116	1,002	0.69	0.70	-0.01 -1.43 %
KTCU24	Sep 2024	74,571	-36.11 %	116,711	##### %	21	##### %	1	-95.24 %	21	0	42.44	43.94	-1.50 -3.41 %
BECM24	Jun 2024	49,183	-0.01 %	49,186	0.00 %	49,184	0.00 %	49,184	0.00 %	49,184	10	4.60	4.88	-0.28 -5.74 %
KTBU24	Sep 2024	48,585	-0.81 %	48,980	6.26 %	46,094	18.44 %	38,917	-0.50 %	39,112	407	16.21	16.42	-0.21 -1.28 %
BLANDH25	Mar 2025	46,500	1.09 %	46,000	0.00 %	46,000	1.10 %	45,500	0.00 %	45,500	500	0.70	0.71	-0.01 -1.41 %
BANPUM24	Jun 2024	42,929	-1.26 %	43,475	2.10 %	42,582	-1.35 %	43,163	-7.10 %	46,464	729	5.40	5.45	-0.05 -0.92 %
JASM24X	Jun 2024	40,460	8.07 %	37,437	-8.55 %	40,937	0.02 %	40,929	2.54 %	39,915	3,035	2.81	2.84	-0.03 -1.06 %
AAVM24	Jun 2024	35,159	-2.78 %	36,163	-1.29 %	36,634	-9.84 %	40,630	0.02 %	40,621	5,090	2.25	2.26	-0.01 -0.44 %
RSU24	Sep 2024	33,640	0.07 %	33,617	0.01 %	33,615	0.03 %	33,606	0.01 %	33,601	61	11.27	11.35	-0.08 -0.70 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTB	1.78	0.04	2.30
BCH	20.60	0.20	0.98
JAS	2.86	0.02	0.70
PTTEP	160.00	1.00	0.63
KKP	51.25	0.25	0.49

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.58	-0.07	-10.77
BCPG	6.25	-0.45	-6.72
THCOM	12.60	-0.90	-6.67
STA	16.30	-1.10	-6.32
GPSC	46.25	-3.00	-6.09
VGI	1.55	-0.09	-5.49
AAV	2.20	-0.12	-5.17
STEC	9.90	-0.50	-4.81
JMT	20.30	-1.00	-4.69
DELTA	69.25	-3.25	-4.48

### 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
19/04/2024	144,564	149,433	-4,869	41,797	42,511	-714	142,748	137,165	5,583	329,109	689,633

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2024	49,103	52,013	-2,910	4,113	4,046	67	23,172	20,329	2,843	76,388	98,099

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2024	1,868	414	1,454	4,235	5,365	-1,130	10,923	11,247	-324	17,026	108,644