

## QA Report : TFXE Information

Friday, 26 January 2024

### Index Futures Focus

| SET50<br>Index Future | Contact<br>Month | Settle Price |           |               | Open Interest |          |           |         |           |         |           |         |           |
|-----------------------|------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                       |                  | 25-Jan-24    | 24-Jan-24 | Change        | 25-Jan-24     | (+/-)    | 24-Jan-24 | (+/-)   | 23-Jan-24 | (+/-)   | 22-Jan-24 | (+/-)   | 19-Jan-24 |
| S50F24                | Jan 2024         | 842.00       | 846.70    | -4.70 -0.56 % | 372           | 1.92 %   | 365       | 0.55 %  | 363       | -7.63 % | 393       | -2.96 % | 405       |
| S50G24                | Feb 2024         | 838.00       | 843.80    | -5.80 -0.69 % | 114           | -16.79 % | 137       | -3.52 % | 142       | -3.40 % | 147       | 9.70 %  | 134       |
| S50H24                | Mar 2024         | 836.80       | 840.70    | -3.90 -0.46 % | 582,310       | -5.27 %  | 614,729   | 1.61 %  | 604,974   | 2.44 %  | 590,549   | 3.00 %  | 573,325   |
| S50M24                | Jun 2024         | 834.00       | 837.90    | -3.90 -0.47 % | 59,747        | -6.83 %  | 64,127    | 5.50 %  | 60,784    | 5.04 %  | 57,870    | -2.31 % | 59,236    |
| S50U24                | Sep 2024         | 831.80       | 835.50    | -3.70 -0.44 % | 19,500        | -9.47 %  | 21,541    | 2.33 %  | 21,050    | 3.83 %  | 20,274    | 6.08 %  | 19,112    |
| S50Z24                | Dec 2024         | 831.80       | 835.60    | -3.80 -0.45 % | 9,103         | -6.81 %  | 9,768     | -3.77 % | 10,151    | 5.19 %  | 9,650     | 10.05 % | 8,769     |

### Block Trade Focus

#### Most Active Volume(Contact)

| Single<br>Stock Futures | Contact<br>Month | * Volume<br>(Contract) | Settle Price |           |               |           | Open Interest |           |          |           |          |           |         |           |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|-----------|---------------|-----------|----------|-----------|----------|-----------|---------|-----------|
|                         |                  |                        | 25-Jan-24    | 24-Jan-24 | Change        | 25-Jan-24 | (+/-)         | 24-Jan-24 | (+/-)    | 23-Jan-24 | (+/-)    | 22-Jan-24 | (+/-)   | 19-Jan-24 |
| IRPCM24                 | Jun 2024         | 6,000                  | 1.92         | 1.92      | 0.00 0.00 %   | 14,624    | 69.57 %       | 8,624     | -5.48 %  | 9,124     | -9.86 %  | 10,122    | 5.33 %  | 9,610     |
| TRUEH24                 | Mar 2024         | 5,572                  | 5.85         | 5.85      | 0.00 0.00 %   | 20,145    | -9.72 %       | 22,313    | -2.05 %  | 22,781    | -8.04 %  | 24,772    | -5.92 % | 26,330    |
| TTBH24                  | Mar 2024         | 4,977                  | 1.79         | 1.78      | 0.01 0.56 %   | 23,772    | 11.57 %       | 21,307    | -1.45 %  | 21,621    | -4.77 %  | 22,704    | ##### % | 8,834     |
| TTBZ24                  | Dec 2024         | 4,000                  | 1.77         | 1.76      | 0.01 0.57 %   | 7,096     | 39.25 %       | 5,096     | 0.00 %   | 5,096     | 0.00 %   | 5,096     | ##### % | 96        |
| BEAUTYZ24               | Dec 2024         | 4,000                  | 0.61         | 0.60      | 0.01 1.67 %   | 5,000     | 0.00 %        | 5,000     | -58.33 % | 12,000    | 0.00 %   | 12,000    | ##### % | 0         |
| WHAH24                  | Mar 2024         | 3,211                  | 4.75         | 4.68      | 0.07 1.50 %   | 11,862    | -7.44 %       | 12,816    | -8.15 %  | 13,953    | 4.61 %   | 13,338    | -7.23 % | 14,377    |
| BANPUM24                | Jun 2024         | 3,104                  | 6.38         | 6.37      | 0.01 0.16 %   | 49,230    | 6.72 %        | 46,129    | -0.23 %  | 46,234    | 0.02 %   | 46,225    | 0.00 %  | 46,224    |
| BEMH24                  | Mar 2024         | 3,023                  | 7.27         | 7.32      | -0.05 -0.68 % | 20,932    | 13.55 %       | 18,434    | 1.34 %   | 18,190    | -2.30 %  | 18,619    | -5.05 % | 19,610    |
| VGIH24                  | Mar 2024         | 2,722                  | 1.69         | 1.74      | -0.05 -2.87 % | 10,942    | 10.01 %       | 9,946     | 6.23 %   | 9,363     | -20.95 % | 11,845    | 0.13 %  | 11,830    |
| TRUEM24                 | Jun 2024         | 2,510                  | 5.89         | 5.88      | 0.01 0.17 %   | 22,536    | -11.74 %      | 25,533    | 0.01 %   | 25,530    | 0.01 %   | 25,528    | 21.40 % | 21,028    |

#### Most Active OI(Contract)

| Single<br>Stock Futures | Contact<br>Month | * Open Interest |         |           |         |           |         |           |         | Volume<br>(Contract) | Settle Price |           |           |               |
|-------------------------|------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|---------|----------------------|--------------|-----------|-----------|---------------|
|                         |                  | 25-Jan-24       | (+/-)   | 24-Jan-24 | (+/-)   | 23-Jan-24 | (+/-)   | 22-Jan-24 | (+/-)   |                      | 19-Jan-24    | 25-Jan-24 | 24-Jan-24 | Change        |
| GUNKULH24               | Mar 2024         | 124,465         | 0.06 %  | 124,389   | -0.39 % | 124,870   | 0.14 %  | 124,701   | 0.17 %  | 124,492              | 2,100        | 2.94      | 2.96      | -0.02 -0.68 % |
| BLANDM24                | Jun 2024         | 108,333         | 0.00 %  | 108,333   | -1.81 % | 110,333   | 0.00 %  | 110,333   | 0.00 %  | 110,333              | 0            | 0.78      | 0.77      | 0.01 1.30 %   |
| KTCH24                  | Mar 2024         | 76,592          | -0.14 % | 76,696    | 0.00 %  | 76,697    | -0.01 % | 76,706    | -0.01 % | 76,717               | 47           | 44.37     | 44.61     | -0.24 -0.54 % |
| BLANDH24                | Mar 2024         | 51,969          | -0.93 % | 52,457    | 0.20 %  | 52,353    | 0.00 %  | 52,351    | 0.14 %  | 52,277               | 12           | 0.78      | 0.77      | 0.01 1.30 %   |
| BANPUM24                | Jun 2024         | 49,230          | 6.72 %  | 46,129    | -0.23 % | 46,234    | 0.02 %  | 46,225    | 0.00 %  | 46,224               | 3,104        | 6.38      | 6.37      | 0.01 0.16 %   |
| BECH24                  | Mar 2024         | 42,613          | 0.00 %  | 42,611    | 0.04 %  | 42,593    | 0.04 %  | 42,578    | 0.05 %  | 42,556               | 3            | 4.85      | 4.76      | 0.09 1.89 %   |
| RSU24                   | Sep 2024         | 41,607          | 0.00 %  | 41,607    | 0.00 %  | 41,607    | 0.00 %  | 41,608    | 0.00 %  | 41,608               | 1            | 13.62     | 13.62     | 0.00 0.00 %   |
| KTBU24                  | Sep 2024         | 38,230          | 0.00 %  | 38,230    | 0.02 %  | 38,224    | 0.01 %  | 38,221    | 5.26 %  | 36,312               | 0            | 16.34     | 16.25     | 0.09 0.55 %   |
| TTBM24                  | Jun 2024         | 38,053          | 5.80 %  | 35,966    | -2.70 % | 36,965    | 0.31 %  | 36,849    | -3.33 % | 38,117               | 2,115        | 1.72      | 1.70      | 0.02 1.18 %   |
| BANPUH24                | Mar 2024         | 36,414          | -4.46 % | 38,115    | -0.98 % | 38,492    | 1.21 %  | 38,030    | -1.23 % | 38,503               | 1,867        | 6.53      | 6.50      | 0.03 0.46 %   |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| SPRC   | 8.40  | 0.35   | 4.35 |
| AAV    | 2.14  | 0.08   | 3.88 |
| ERW    | 5.10  | 0.18   | 3.66 |
| BEAUTY | 0.59  | 0.02   | 3.51 |
| STEC   | 8.80  | 0.20   | 2.33 |
| STA    | 16.30 | 0.30   | 1.88 |
| PRM    | 5.65  | 0.10   | 1.80 |
| MINT   | 29.50 | 0.50   | 1.72 |
| TRUE   | 5.95  | 0.10   | 1.71 |
| THG    | 47.75 | 0.75   | 1.60 |

### Top Losser (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| DELTA | 82.50 | -2.75  | -3.23 |
| VGI   | 1.65  | -0.05  | -2.94 |
| MTC   | 41.75 | -1.00  | -2.34 |
| CPN   | 65.25 | -1.50  | -2.25 |
| JMT   | 22.00 | -0.50  | -2.22 |
| KCE   | 47.25 | -1.00  | -2.07 |
| GPSC  | 49.00 | -1.00  | -2.00 |
| KTC   | 44.00 | -0.75  | -1.68 |
| BJC   | 24.30 | -0.40  | -1.62 |
| HANA  | 47.75 | -0.75  | -1.55 |

## 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      |
| 25/01/2024 | 62,921           | 83,064 | -20,143 | 28,596             | 24,310 | 4,286 | 95,626         | 79,769 | 15,857 | 187,143 | 671,146 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 25/01/2024 | 19,003           | 24,845 | -5,842 | 1,924              | 3,130 | -1,206 | 20,298         | 13,250 | 7,048 | 41,225 | 71,059 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |        |      | Local Investor |        |     | Total  |         |
|------------|------------------|-------|-----|--------------------|--------|------|----------------|--------|-----|--------|---------|
|            | Long             | Short | Net | Long               | Short  | Net  | Long           | Short  | Net | Volume | OI      |
| 25/01/2024 | 311              | 202   | 109 | 23,976             | 24,355 | -379 | 26,485         | 26,215 | 270 | 50,772 | 122,345 |