

### Index Futures Focus

| SET50<br>Index Future | Contact<br>Month | Settle Price |           |               | Open Interest |            |           |         |           |         |           |         |           |
|-----------------------|------------------|--------------|-----------|---------------|---------------|------------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                       |                  | 31-Jan-24    | 30-Jan-24 | Change        | 31-Jan-24     | (+/-)      | 30-Jan-24 | (+/-)   | 29-Jan-24 | (+/-)   | 26-Jan-24 | (+/-)   | 25-Jan-24 |
| S50G24                | Feb 2024         | 833.20       | 838.00    | -4.80 -0.57 % | 169           | -0.59 %    | 170       | 1.19 %  | 168       | -2.33 % | 172       | 50.88 % | 114       |
| S50H24                | Mar 2024         | 829.70       | 835.40    | -5.70 -0.68 % | 591,906       | 4.06 %     | 568,801   | -1.04 % | 574,763   | -0.70 % | 578,803   | -0.60 % | 582,310   |
| S50J24                | Apr 2024         | 826.90       | 836.50    | -9.60 -1.15 % | 90            | 8,900.00 % | 1         | 0.00 %  | 0         | 0.00 %  | 0         | 0.00 %  | 0         |
| S50M24                | Jun 2024         | 827.10       | 833.30    | -6.20 -0.74 % | 60,697        | 5.37 %     | 57,606    | -3.68 % | 59,809    | 0.89 %  | 59,279    | -0.78 % | 59,747    |
| S50U24                | Sep 2024         | 824.90       | 830.30    | -5.40 -0.65 % | 19,673        | 3.08 %     | 19,085    | -4.09 % | 19,898    | 3.21 %  | 19,279    | -1.13 % | 19,500    |
| S50Z24                | Dec 2024         | 824.60       | 830.10    | -5.50 -0.66 % | 11,160        | 5.09 %     | 10,619    | 3.22 %  | 10,288    | 4.58 %  | 9,837     | 8.06 %  | 9,103     |

### Block Trade Focus

#### Most Active Volume(Contact)

| Single<br>Stock Futures | Contact<br>Month | * Volume<br>(Contract) | Settle Price |           |               |           | Open Interest |           |         |           |         |           |          |           |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|-----------|---------------|-----------|---------|-----------|---------|-----------|----------|-----------|
|                         |                  |                        | 31-Jan-24    | 30-Jan-24 | Change        | 31-Jan-24 | (+/-)         | 30-Jan-24 | (+/-)   | 29-Jan-24 | (+/-)   | 26-Jan-24 | (+/-)    | 25-Jan-24 |
| TTBH24                  | Mar 2024         | 8,656                  | 1.79         | 1.77      | 0.02 1.13 %   | 23,217    | -27.08 %      | 31,839    | 33.91 % | 23,777    | 2.13 %  | 23,282    | -2.06 %  | 23,772    |
| BANPUM24                | Jun 2024         | 6,119                  | 6.17         | 6.32      | -0.15 -2.37 % | 47,260    | -7.78 %       | 51,246    | -0.20 % | 51,347    | 11.07 % | 46,229    | -6.10 %  | 49,230    |
| GUNKULH24               | Mar 2024         | 5,094                  | 3.07         | 3.03      | 0.04 1.32 %   | 123,990   | -0.80 %       | 124,989   | -0.38 % | 125,472   | 0.40 %  | 124,972   | 0.41 %   | 124,465   |
| AOTH24                  | Mar 2024         | 4,513                  | 60.40        | 60.81     | -0.41 -0.67 % | 9,709     | -5.32 %       | 10,255    | -2.21 % | 10,487    | -0.07 % | 10,494    | -0.72 %  | 10,570    |
| ITDH24                  | Mar 2024         | 4,096                  | 0.76         | 0.76      | 0.00 0.00 %   | 12,612    | 31.92 %       | 9,560     | 18.26 % | 8,084     | 1.18 %  | 7,990     | 4.70 %   | 7,631     |
| TRUEH24                 | Mar 2024         | 3,853                  | 6.03         | 5.90      | 0.13 2.20 %   | 20,194    | 7.90 %        | 18,715    | 6.23 %  | 17,617    | -1.28 % | 17,845    | -11.42 % | 20,145    |
| AAVH24                  | Mar 2024         | 3,718                  | 2.23         | 2.19      | 0.04 1.83 %   | 33,359    | -1.57 %       | 33,892    | -0.83 % | 34,175    | 5.61 %  | 32,361    | 3.23 %   | 31,348    |
| BEMH24                  | Mar 2024         | 3,075                  | 7.20         | 7.37      | -0.17 -2.31 % | 21,520    | 10.67 %       | 19,446    | 2.82 %  | 18,912    | -7.35 % | 20,412    | -2.48 %  | 20,932    |
| BCHM24                  | Jun 2024         | 2,900                  | 22.43        | 22.29     | 0.14 0.63 %   | 1,302     | -23.50 %      | 1,702     | 30.72 % | 1,302     | 44.51 % | 901       | 12.48 %  | 801       |
| HMPROH24                | Mar 2024         | 2,702                  | 10.87        | 10.70     | 0.17 1.59 %   | 9,298     | 34.77 %       | 6,899     | -4.15 % | 7,198     | -2.72 % | 7,399     | 23.46 %  | 5,993     |

#### Most Active OI(Contract)

| Single<br>Stock Futures | Contact<br>Month | * Open Interest |         |           |         |           |         |           |         | Volume<br>(Contract) | Settle Price |           |           |               |
|-------------------------|------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|---------|----------------------|--------------|-----------|-----------|---------------|
|                         |                  | 31-Jan-24       | (+/-)   | 30-Jan-24 | (+/-)   | 29-Jan-24 | (+/-)   | 26-Jan-24 | (+/-)   |                      | 25-Jan-24    | 31-Jan-24 | 30-Jan-24 | Change        |
| GUNKULH24               | Mar 2024         | 123,990         | -0.80 % | 124,989   | -0.38 % | 125,472   | 0.40 %  | 124,972   | 0.41 %  | 124,465              | 5,094        | 3.07      | 3.03      | 0.04 1.32 %   |
| BLANDM24                | Jun 2024         | 108,333         | 0.00 %  | 108,333   | 0.00 %  | 108,333   | 0.00 %  | 108,333   | 0.00 %  | 108,333              | 0            | 0.73      | 0.75      | -0.02 -2.67 % |
| KTCH24                  | Mar 2024         | 76,595          | 0.00 %  | 76,592    | 0.00 %  | 76,593    | -0.02 % | 76,612    | 0.03 %  | 76,592               | 25           | 43.60     | 44.90     | -1.30 -2.90 % |
| BLANDH24                | Mar 2024         | 52,610          | 0.00 %  | 52,612    | 0.21 %  | 52,503    | 1.01 %  | 51,979    | 0.02 %  | 51,969               | 0            | 0.72      | 0.75      | -0.03 -4.00 % |
| TTBM24                  | Jun 2024         | 47,484          | 5.58 %  | 44,976    | 9.55 %  | 41,054    | 0.00 %  | 41,054    | 7.89 %  | 38,053               | 2,534        | 1.71      | 1.68      | 0.03 1.79 %   |
| BANPUM24                | Jun 2024         | 47,260          | -7.78 % | 51,246    | -0.20 % | 51,347    | 11.07 % | 46,229    | -6.10 % | 49,230               | 6,119        | 6.17      | 6.32      | -0.15 -2.37 % |
| BECH24                  | Mar 2024         | 42,642          | 0.00 %  | 42,641    | 0.04 %  | 42,622    | -0.02 % | 42,630    | 0.04 %  | 42,613               | 21           | 4.68      | 4.82      | -0.14 -2.90 % |
| KTBU24                  | Sep 2024         | 37,841          | -1.02 % | 38,231    | 0.00 %  | 38,230    | 0.00 %  | 38,230    | 0.00 %  | 38,230               | 610          | 15.78     | 15.95     | -0.17 -1.07 % |
| JASH24X                 | Mar 2024         | 37,042          | 0.35 %  | 36,912    | 0.00 %  | 36,912    | 1.34 %  | 36,423    | 2.82 %  | 35,425               | 221          | 2.03      | 2.07      | -0.04 -1.93 % |
| BANPUH24                | Mar 2024         | 34,980          | -1.27 % | 35,429    | 0.61 %  | 35,214    | 0.06 %  | 35,194    | -3.35 % | 36,414               | 616          | 6.25      | 6.42      | -0.17 -2.65 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |      |
|--------|--------|--------|------|
|        |        | (Baht) | (%)  |
| BEAUTY | 0.63   | 0.02   | 3.28 |
| TRUE   | 6.05   | 0.15   | 2.54 |
| PTTEP  | 150.00 | 3.50   | 2.39 |
| TTB    | 1.79   | 0.02   | 1.13 |
| BDMS   | 27.50  | 0.25   | 0.92 |
| AAV    | 2.22   | 0.02   | 0.91 |
| BCH    | 22.60  | 0.20   | 0.89 |
| MINT   | 30.50  | 0.25   | 0.83 |
| BCP    | 42.00  | 0.25   | 0.60 |
| CENTEL | 43.50  | 0.25   | 0.58 |

### Top Losser (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| CHG   | 2.96  | -0.18  | -5.73 |
| VGI   | 1.58  | -0.09  | -5.39 |
| JMT   | 20.50 | -0.90  | -4.21 |
| TTA   | 6.20  | -0.20  | -3.13 |
| PSL   | 7.60  | -0.20  | -2.56 |
| BANPU | 6.20  | -0.15  | -2.36 |
| COM7  | 21.20 | -0.50  | -2.30 |
| CBG   | 75.25 | -1.75  | -2.27 |
| CRC   | 33.25 | -0.75  | -2.21 |
| KCE   | 44.50 | -1.00  | -2.20 |

## 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      |
| 31/01/2024 | 77,967           | 84,657 | -6,690 | 36,426             | 31,143 | 5,283 | 108,261        | 106,854 | 1,407 | 222,654 | 683,695 |

### Precious Metal Futures

| Date       | Foreign Investor |        |     | Local Institutions |       |      | Local Investor |        |      | Total  |        |
|------------|------------------|--------|-----|--------------------|-------|------|----------------|--------|------|--------|--------|
|            | Long             | Short  | Net | Long               | Short | Net  | Long           | Short  | Net  | Volume | OI     |
| 31/01/2024 | 24,887           | 24,166 | 721 | 2,002              | 2,332 | -330 | 17,140         | 17,531 | -391 | 44,029 | 71,141 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |        |      | Local Investor |        |     | Total  |         |
|------------|------------------|-------|-----|--------------------|--------|------|----------------|--------|-----|--------|---------|
|            | Long             | Short | Net | Long               | Short  | Net  | Long           | Short  | Net | Volume | OI      |
| 31/01/2024 | 16               | 40    | -24 | 12,754             | 13,005 | -251 | 18,068         | 17,793 | 275 | 30,838 | 103,853 |