

## QA Report : TFXE Information

Tuesday, 21 May 2024

### Index Futures Focus

| SET50<br>Index Future | Contact<br>Month | Settle Price |           |               | Open Interest |        |           |         |           |         |           |         |           |
|-----------------------|------------------|--------------|-----------|---------------|---------------|--------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                       |                  | 20-May-24    | 17-May-24 | Change        | 20-May-24     | (+/-)  | 17-May-24 | (+/-)   | 16-May-24 | (+/-)   | 15-May-24 | (+/-)   | 14-May-24 |
| S50K24                | May 2024         | 851.00       | 854.60    | -3.60 -0.42 % | 538           | 7.39 % | 501       | -6.88 % | 538       | -2.00 % | 549       | 6.81 %  | 514       |
| S50M24                | Jun 2024         | 853.00       | 854.40    | -1.40 -0.16 % | 537,532       | 1.03 % | 532,050   | -7.03 % | 572,292   | 8.04 %  | 529,710   | -2.06 % | 540,874   |
| S50N24                | Jul 2024         | 851.00       | 850.40    | 0.60 0.07 %   | 129           | 1.57 % | 127       | -5.22 % | 134       | 31.37 % | 102       | 22.89 % | 83        |
| S50U24                | Sep 2024         | 848.80       | 849.90    | -1.10 -0.13 % | 64,580        | 5.67 % | 61,113    | -8.01 % | 66,436    | 6.76 %  | 62,228    | 2.39 %  | 60,776    |
| S50Z24                | Dec 2024         | 849.50       | 850.40    | -0.90 -0.11 % | 22,545        | 0.41 % | 22,454    | -3.01 % | 23,150    | 3.12 %  | 22,450    | 1.67 %  | 22,082    |
| S50H25                | Mar 2025         | 845.50       | 846.50    | -1.00 -0.12 % | 9,429         | 0.27 % | 9,404     | -2.71 % | 9,666     | 4.88 %  | 9,216     | 2.81 %  | 8,964     |

### Block Trade Focus

#### Most Active Volume(Contact)

| Single<br>Stock Futures | Contact<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |         |           |          |           |          |           |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
|                         |                  |                        | 20-May-24    | 17-May-24 | Change        | 20-May-24     | (+/-)    | 17-May-24 | (+/-)   | 16-May-24 | (+/-)    | 15-May-24 | (+/-)    | 14-May-24 |
| BANPUM24                | Jun 2024         | 22,860                 | 5.85         | 5.36      | 0.49 9.14 %   | 31,938        | -25.71 % | 42,993    | -0.04 % | 43,011    | -2.25 %  | 44,002    | -2.14 %  | 44,965    |
| VGIU24                  | Sep 2024         | 5,503                  | 1.63         | 1.65      | -0.02 -1.21 % | 10,346        | -30.30 % | 14,843    | 43.72 % | 10,328    | 94.61 %  | 5,307     | 0.13 %   | 5,300     |
| SIRIU24                 | Sep 2024         | 5,503                  | 1.62         | 1.64      | -0.02 -1.22 % | 8,004         | 219.90 % | 2,502     | 0.00 %  | 2,502     | 1.01 %   | 2,477     | -61.76 % | 6,477     |
| PTTU24                  | Sep 2024         | 4,102                  | 33.88        | 33.61     | 0.27 0.80 %   | 3,414         | -49.14 % | 6,713     | -2.89 % | 6,913     | -17.83 % | 8,413     | 52.58 %  | 5,514     |
| SH25                    | Mar 2025         | 3,900                  | 0.82         | 0.83      | -0.01 -1.20 % | 7,600         | 105.41 % | 3,700     | 0.00 %  | 3,700     | 0.00 %   | 3,700     | 0.00 %   | 3,700     |
| SM24                    | Jun 2024         | 3,900                  | 0.82         | 0.83      | -0.01 -1.20 % | 14,701        | 0.00 %   | 14,701    | 7.30 %  | 13,701    | 0.00 %   | 13,701    | 0.00 %   | 13,701    |
| JASU24X                 | Sep 2024         | 3,000                  | 3.21         | 3.15      | 0.06 1.90 %   | 21,069        | 10.48 %  | 19,070    | 0.01 %  | 19,068    | 2.69 %   | 18,568    | 53.86 %  | 12,068    |
| BDMSU24                 | Sep 2024         | 2,660                  | 28.86        | 28.99     | -0.13 -0.45 % | 3,174         | -1.34 %  | 3,217     | -3.04 % | 3,318     | -2.87 %  | 3,416     | 21.31 %  | 2,816     |
| VGIM24                  | Jun 2024         | 2,647                  | 1.64         | 1.66      | -0.02 -1.20 % | 31,172        | -1.57 %  | 31,669    | 0.02 %  | 31,662    | 1.61 %   | 31,161    | -1.56 %  | 31,655    |
| LHU24                   | Sep 2024         | 2,584                  | 6.76         | 6.76      | 0.00 0.00 %   | 30,341        | -1.38 %  | 30,767    | 1.71 %  | 30,250    | 0.09 %   | 30,223    | 4.55 %   | 28,909    |

#### Most Active OI(Contract)

| Single<br>Stock Futures | Contact<br>Month | * Open Interest |          |           |         | Volume    |         | Settle Price |         |           |            |           |           |               |
|-------------------------|------------------|-----------------|----------|-----------|---------|-----------|---------|--------------|---------|-----------|------------|-----------|-----------|---------------|
|                         |                  | 20-May-24       | (+/-)    | 17-May-24 | (+/-)   | 16-May-24 | (+/-)   | 15-May-24    | (+/-)   | 14-May-24 | (Contract) | 20-May-24 | 17-May-24 | Change        |
| GUNKULM24               | Jun 2024         | 120,720         | 0.01 %   | 120,713   | 0.00 %  | 120,714   | -2.42 % | 123,713      | -1.58 % | 125,693   | 19         | 2.62      | 2.61      | 0.01 0.38 %   |
| BLANDM24                | Jun 2024         | 117,276         | 0.00 %   | 117,275   | 0.00 %  | 117,277   | 0.00 %  | 117,277      | 0.43 %  | 116,775   | 2          | 0.69      | 0.66      | 0.03 4.55 %   |
| KTCZ24                  | Dec 2024         | 69,000          | 0.00 %   | 69,000    | 1.47 %  | 68,000    | 0.00 %  | 68,000       | 0.00 %  | 68,000    | 0          | 43.62     | 43.73     | -0.11 -0.25 % |
| JASM24X                 | Jun 2024         | 48,413          | -0.03 %  | 48,429    | -3.92 % | 50,404    | -0.98 % | 50,902       | -0.98 % | 51,407    | 68         | 3.34      | 3.31      | 0.03 0.91 %   |
| BLANDH25                | Mar 2025         | 46,504          | 0.00 %   | 46,504    | 0.00 %  | 46,504    | 0.00 %  | 46,502       | 0.00 %  | 46,501    | 0          | 0.70      | 0.67      | 0.03 4.48 %   |
| TRUEM24                 | Jun 2024         | 42,905          | 1.21 %   | 42,391    | 6.27 %  | 39,889    | -5.82 % | 42,354       | -1.30 % | 42,914    | 1,739      | 8.62      | 8.71      | -0.09 -1.03 % |
| KTBU24                  | Sep 2024         | 38,677          | -0.26 %  | 38,778    | 0.00 %  | 38,778    | 0.00 %  | 38,778       | 0.26 %  | 38,678    | 103        | 17.26     | 16.95     | 0.31 1.83 %   |
| RSU24                   | Sep 2024         | 34,300          | 0.03 %   | 34,291    | 0.02 %  | 34,285    | 0.18 %  | 34,222       | 0.08 %  | 34,195    | 17         | 11.28     | 11.30     | -0.02 -0.18 % |
| SUPERM24                | Jun 2024         | 33,591          | 0.00 %   | 33,591    | -0.28 % | 33,686    | 17.43 % | 28,686       | -0.25 % | 28,758    | 0          | 0.31      | 0.30      | 0.01 3.33 %   |
| BANPUM24                | Jun 2024         | 31,938          | -25.71 % | 42,993    | -0.04 % | 43,011    | -2.25 % | 44,002       | -2.14 % | 44,965    | 22,860     | 5.85      | 5.36      | 0.49 9.14 %   |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| BANPU | 5.80   | 0.45   | 8.41 |
| CKP   | 4.04   | 0.16   | 4.12 |
| AMATA | 23.90  | 0.80   | 3.46 |
| PRM   | 7.60   | 0.25   | 3.40 |
| COM7  | 19.60  | 0.60   | 3.16 |
| STA   | 19.00  | 0.50   | 2.70 |
| PTTEP | 158.50 | 3.50   | 2.26 |
| PLANB | 8.20   | 0.15   | 1.86 |
| TQM   | 28.00  | 0.50   | 1.82 |
| BSRC  | 8.45   | 0.15   | 1.81 |

### Top Losser (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| SAMART | 6.40  | -0.30  | -4.48 |
| GFPT   | 12.70 | -0.50  | -3.79 |
| ICHI   | 17.70 | -0.50  | -2.75 |
| CHG    | 2.98  | -0.08  | -2.61 |
| HANA   | 40.25 | -1.00  | -2.42 |
| CPN    | 61.25 | -1.50  | -2.39 |
| TRUE   | 8.55  | -0.20  | -2.29 |
| MINT   | 32.25 | -0.75  | -2.27 |
| AOT    | 65.75 | -1.25  | -1.87 |
| BDMS   | 28.75 | -0.50  | -1.71 |

## 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      |
| 20/05/2024 | 74,275           | 83,730 | -9,455 | 28,794             | 27,150 | 1,644 | 68,207         | 60,396 | 7,811 | 171,276 | 634,753 |

### Precious Metal Futures

| Date       | Foreign Investor |        |       | Local Institutions |       |     | Local Investor |        |        | Total  |        |
|------------|------------------|--------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
|            | Long             | Short  | Net   | Long               | Short | Net | Long           | Short  | Net    | Volume | OI     |
| 20/05/2024 | 40,879           | 37,547 | 3,332 | 3,118              | 3,096 | 22  | 24,761         | 28,115 | -3,354 | 68,758 | 80,055 |

### Currency Futures

| Date       | Foreign Investor |       |      | Local Institutions |        |         | Local Investor |        |        | Total  |         |
|------------|------------------|-------|------|--------------------|--------|---------|----------------|--------|--------|--------|---------|
|            | Long             | Short | Net  | Long               | Short  | Net     | Long           | Short  | Net    | Volume | OI      |
| 20/05/2024 | 4,875            | 5,564 | -689 | 14,052             | 31,194 | -17,142 | 38,622         | 20,791 | 17,831 | 57,549 | 142,992 |