

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |               | Open Interest |          |           |         |           |          |           |        |           |
|------------------------|-------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|--------|-----------|
|                        |                   | 18-Jan-22    | 17-Jan-22 | Change        | 18-Jan-22     | (+/-)    | 17-Jan-22 | (+/-)   | 14-Jan-22 | (+/-)    | 13-Jan-22 | (+/-)  | 12-Jan-22 |
| S50F22                 | Jan 2022          | 983.50       | 993.40    | -9.9 -1 %     | 727           | 1.25 %   | 718       | -0.97 % | 725       | 4.92 %   | 691       | 2.22 % | 676       |
| S50G22                 | Feb 2022          | 982.30       | 992.60    | -10.3 -1.04 % | 113           | -28.03 % | 157       | 1.29 %  | 155       | -26.19 % | 210       | 0.48 % | 209       |
| S50H22                 | Mar 2022          | 980.30       | 990.40    | -10.1 -1.02 % | 384,317       | 0.21 %   | 383,494   | 2.75 %  | 373,235   | 0.22 %   | 372,412   | 0.81 % | 369,419   |
| S50M22                 | Jun 2022          | 975.60       | 985.80    | -10.2 -1.03 % | 44,012        | 1.66 %   | 43,293    | 7.03 %  | 40,451    | 0.02 %   | 40,444    | 0.55 % | 40,222    |
| S50U22                 | Sep 2022          | 972.50       | 982.60    | -10.1 -1.03 % | 15,884        | 0.40 %   | 15,821    | 1.57 %  | 15,577    | 1.18 %   | 15,396    | 0.77 % | 15,278    |
| S50Z22                 | Dec 2022          | 972.80       | 982.70    | -9.9 -1.01 %  | 4,324         | 6.45 %   | 4,062     | 2.78 %  | 3,952     | 3.37 %   | 3,823     | 0.71 % | 3,796     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
|                         |                   |                        | 18-Jan-22    | 17-Jan-22 | Change        | 18-Jan-22     | (+/-)    | 17-Jan-22 | (+/-)    | 14-Jan-22 | (+/-)   | 13-Jan-22 | (+/-)   | 12-Jan-22 |
| SIRIH22                 | Mar 2022          | 82,234                 | 1.26         | 1.32      | -0.06 -4.55 % | 162,402       | -16.28 % | 193,984   | -4.84 %  | 203,842   | 4.53 %  | 195,011   | -7.83 % | 211,581   |
| JASH22                  | Mar 2022          | 77,093                 | 4.02         | 4.12      | -0.10 -2.43 % | 168,861       | 7.28 %   | 157,407   | 5.85 %   | 148,703   | -1.26 % | 150,597   | -1.80 % | 153,364   |
| GUNKULH22               | Mar 2022          | 46,027                 | 6.53         | 6.12      | 0.41 6.70 %   | 236,540       | -5.22 %  | 249,556   | -9.51 %  | 275,785   | -2.59 % | 283,108   | 0.19 %  | 282,563   |
| JASM22                  | Jun 2022          | 14,550                 | 3.98         | 4.06      | -0.08 -1.97 % | 42,335        | 10.55 %  | 38,295    | 2.18 %   | 37,479    | -7.20 % | 40,389    | 9.93 %  | 36,742    |
| SIRIM22                 | Jun 2022          | 12,024                 | 1.25         | 1.34      | -0.09 -6.72 % | 16,320        | 277.78 % | 4,320     | -18.80 % | 5,320     | -0.02 % | 5,321     | 0.00 %  | 5,321     |
| GULFH22                 | Mar 2022          | 11,842                 | 50.50        | 51.88     | -1.38 -2.66 % | 11,347        | -27.27 % | 15,601    | -23.10 % | 20,288    | 46.04 % | 13,892    | 4.54 %  | 13,289    |
| GUNKULU22               | Sep 2022          | 11,002                 | 6.45         | 6.04      | 0.41 6.79 %   | 14,502        | -19.44 % | 18,002    | 0.00 %   | 18,002    | 5.88 %  | 17,002    | 0.00 %  | 17,002    |
| GUNKULM22               | Jun 2022          | 9,048                  | 6.40         | 6.08      | 0.32 5.26 %   | 60,642        | 3.98 %   | 58,320    | 60.62 %  | 36,309    | 0.09 %  | 36,278    | 3.04 %  | 35,209    |
| TRUEH22                 | Mar 2022          | 8,843                  | 4.63         | 4.63      | 0.00 0.00 %   | 163,687       | 5.51 %   | 155,144   | 1.80 %   | 152,402   | 0.86 %  | 151,107   | 6.57 %  | 141,790   |
| THANIH22                | Mar 2022          | 8,041                  | 4.40         | 4.47      | -0.07 -1.57 % | 17,439        | -22.40 % | 22,474    | 0.00 %   | 22,474    | 0.00 %  | 22,474    | 2.56 %  | 21,913    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |         |           | Settle Price |           |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|--------------|-----------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *18-Jan-22      | (+/-)    | 17-Jan-22 | (+/-)   | 14-Jan-22 | (+/-)        | 13-Jan-22 | (+/-)   | 12-Jan-22 | 18-Jan-22 | 17-Jan-22 | Change       |
| GUNKULH22               | Mar 2022          | 46,027               | 236,540         | -5.22 %  | 249,556   | -9.51 % | 275,785   | -2.59 %      | 283,108   | 0.19 %  | 282,563   | 6.53      | 6.12      | 0.4 6.7 %    |
| JASH22                  | Mar 2022          | 77,093               | 168,861         | 7.28 %   | 157,407   | 5.85 %  | 148,703   | -1.26 %      | 150,597   | -1.80 % | 153,364   | 4.02      | 4.12      | -0.1 -2.4 %  |
| TRUEH22                 | Mar 2022          | 8,843                | 163,687         | 5.51 %   | 155,144   | 1.80 %  | 152,402   | 0.86 %       | 151,107   | 6.57 %  | 141,790   | 4.63      | 4.63      | 0 0 %        |
| SIRIH22                 | Mar 2022          | 82,234               | 162,402         | -16.28 % | 193,984   | -4.84 % | 203,842   | 4.53 %       | 195,011   | -7.83 % | 211,581   | 1.26      | 1.32      | -0.06 -4.6 % |
| BLANDH22                | Mar 2022          | 885                  | 134,764         | 0.34 %   | 134,314   | -1.41 % | 136,231   | 0.43 %       | 135,649   | 1.07 %  | 134,217   | 1.08      | 1.10      | -0.02 -1.8 % |
| TTBH22                  | Mar 2022          | 5,836                | 123,884         | 2.72 %   | 120,608   | 1.72 %  | 118,566   | 7.65 %       | 110,138   | 17.26 % | 93,927    | 1.45      | 1.48      | -0.03 -2.0 % |
| SUPERH22                | Mar 2022          | 1,022                | 114,763         | 0.88 %   | 113,757   | 0.02 %  | 113,737   | -4.20 %      | 118,723   | 3.49 %  | 114,714   | 0.97      | 0.97      | 0 0 %        |
| WHAH22                  | Mar 2022          | 6,545                | 95,306          | 2.69 %   | 92,807    | 2.78 %  | 90,299    | 2.60 %       | 88,013    | 3.80 %  | 84,792    | 3.42      | 3.40      | 0.02 0.59 %  |
| SUPERM22                | Jun 2022          | 0                    | 76,014          | 0.00 %   | 76,014    | 6.14 %  | 71,614    | 0.00 %       | 71,614    | 4.37 %  | 68,614    | 0.97      | 0.97      | 0 0 %        |
| BANPUH22X               | Mar 2022          | 4,345                | 74,092          | -4.18 %  | 77,324    | 0.67 %  | 76,812    | -0.03 %      | 76,832    | 0.81 %  | 76,215    | 10.90     | 11.20     | -0.3 -2.7 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |      |
|--------|--------|--------|------|
|        |        | (Baht) | (%)  |
| GUNKUL | 6.70   | 0.55   | 8.94 |
| PLANB  | 8.50   | 0.35   | 4.29 |
| BLA    | 45.00  | 1.75   | 4.05 |
| PTTEP  | 126.50 | 4.00   | 3.27 |
| ADVANC | 222.00 | 4.00   | 1.83 |
| STPI   | 5.95   | 0.10   | 1.71 |
| INTUCH | 77.50  | 1.25   | 1.64 |
| GFPT   | 13.90  | 0.20   | 1.46 |
| BBL    | 131.00 | 1.50   | 1.16 |
| TTW    | 11.50  | 0.10   | 0.88 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| STA    | 29.50 | -1.50  | -4.84 |
| SAMART | 6.10  | -0.30  | -4.69 |
| SIRI   | 1.29  | -0.06  | -4.44 |
| HANA   | 76.75 | -3.50  | -4.36 |
| JMT    | 64.25 | -2.00  | -3.02 |
| OSP    | 32.75 | -1.00  | -2.96 |
| TU     | 19.70 | -0.60  | -2.96 |
| PTTGC  | 57.75 | -1.75  | -2.94 |
| RS     | 19.90 | -0.60  | -2.93 |
| GULF   | 50.50 | -1.50  | -2.88 |

## 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      |
| 18/01/2022 | 66,402           | 77,155 | -10,753 | 48,238             | 43,616 | 4,622 | 113,093        | 106,962 | 6,131 | 227,733 | 449,377 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |      | Local Investor |       |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|------|----------------|-------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net  | Long           | Short | Net   | Volume | OI     |
| 18/01/2022 | 9,497            | 14,838 | -5,341 | 2,396              | 3,184 | -788 | 12,493         | 6,364 | 6,129 | 24,386 | 48,858 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |        | Local Investor |        |       | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|--------|-------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI      |
| 18/01/2022 | 0                | 75    | -75 | 3,309              | 6,414 | -3,105 | 15,271         | 12,091 | 3,180 | 18,580 | 152,350 |