

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |          |           |         |           |        |           |        |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|----------|-----------|---------|-----------|--------|-----------|--------|-----------|
|                        |                   | 10-Feb-22    | 09-Feb-22 | Change     | 10-Feb-22     | (+/-)    | 09-Feb-22 | (+/-)   | 08-Feb-22 | (+/-)  | 07-Feb-22 | (+/-)  | 04-Feb-22 |
| S50G22                 | Feb 2022          | 1,027.30     | 1,026.70  | 0.6 0.06 % | 256           | -14.95 % | 301       | -7.38 % | 325       | 4.17 % | 312       | 4.70 % | 298       |
| S50H22                 | Mar 2022          | 1,023.80     | 1,022.40  | 1.4 0.14 % | 462,805       | 0.98 %   | 458,334   | 10.12 % | 416,208   | 1.15 % | 411,479   | 2.04 % | 403,250   |
| S50J22                 | Apr 2022          | 1,022.20     | 1,020.80  | 1.4 0.14 % | 57            | 1.79 %   | 56        | 12.00 % | 50        | 4.17 % | 48        | 6.67 % | 45        |
| S50M22                 | Jun 2022          | 1,017.90     | 1,016.50  | 1.4 0.14 % | 57,553        | 1.62 %   | 56,634    | 4.25 %  | 54,323    | 4.56 % | 51,954    | 0.77 % | 51,556    |
| S50U22                 | Sep 2022          | 1,013.30     | 1,011.90  | 1.4 0.14 % | 16,332        | -0.55 %  | 16,422    | -0.22 % | 16,459    | 2.64 % | 16,035    | 2.06 % | 15,711    |
| S50Z22                 | Dec 2022          | 1,012.70     | 1,011.30  | 1.4 0.14 % | 6,718         | -0.55 %  | 6,755     | 8.34 %  | 6,235     | 5.34 % | 5,919     | 3.86 % | 5,699     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
|                         |                   |                        | 10-Feb-22    | 09-Feb-22 | Change        | 10-Feb-22     | (+/-)    | 09-Feb-22 | (+/-)    | 08-Feb-22 | (+/-)   | 07-Feb-22 | (+/-)   | 04-Feb-22 |
| SIRIM22                 | Jun 2022          | 59,489                 | 1.30         | 1.33      | -0.03 -2.26 % | 57,350        | 19.83 %  | 47,861    | -7.71 %  | 51,861    | -8.34 % | 56,581    | 0.00 %  | 56,580    |
| SIRIH22                 | Mar 2022          | 35,189                 | 1.31         | 1.34      | -0.03 -2.24 % | 78,783        | -3.47 %  | 81,615    | -3.36 %  | 84,453    | 6.05 %  | 79,638    | -2.10 % | 81,343    |
| TRUEH22                 | Mar 2022          | 19,871                 | 4.87         | 4.88      | -0.01 -0.20 % | 137,824       | 12.48 %  | 122,535   | 1.97 %   | 120,163   | -3.39 % | 124,374   | 1.28 %  | 122,806   |
| TRUEM22                 | Jun 2022          | 19,500                 | 4.86         | 4.86      | 0.00 0.00 %   | 83,315        | 24.70 %  | 66,815    | -10.09 % | 74,315    | -4.62 % | 77,915    | 28.12 % | 60,815    |
| WHAH22                  | Mar 2022          | 19,180                 | 3.53         | 3.51      | 0.02 0.57 %   | 75,942        | -1.21 %  | 76,876    | 2.24 %   | 75,193    | 7.12 %  | 70,193    | 3.39 %  | 67,891    |
| TTBH22                  | Mar 2022          | 15,575                 | 1.42         | 1.42      | 0.00 0.00 %   | 95,504        | 0.97 %   | 94,590    | -5.04 %  | 99,611    | 7.03 %  | 93,064    | -0.64 % | 93,663    |
| JASH22                  | Mar 2022          | 13,590                 | 3.49         | 3.49      | 0.00 0.00 %   | 140,500       | -1.41 %  | 142,503   | -0.70 %  | 143,509   | 2.50 %  | 140,012   | -1.45 % | 142,078   |
| IRPCH22                 | Mar 2022          | 12,194                 | 3.84         | 3.90      | -0.06 -1.54 % | 57,488        | 6.25 %   | 54,105    | -11.63 % | 61,223    | 22.90 % | 49,816    | -5.33 % | 52,619    |
| BLANDZ22                | Dec 2022          | 10,001                 | 1.06         | 1.07      | -0.01 -0.93 % | 11,013        | 988.24 % | 1,012     | 0.00 %   | 1,012     | 0.00 %  | 1,012     | 0.10 %  | 1,011     |
| SIRIU22                 | Sep 2022          | 10,000                 | 1.29         | 1.32      | -0.03 -2.27 % | 40,061        | 33.27 %  | 30,061    | 0.00 %   | 30,061    | 0.00 %  | 30,061    | 0.00 %  | 30,061    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |          |           |         |           |         | Settle Price |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|-----------|---------|--------------|-----------|-----------|--------------|
|                         |                   |                      | *10-Feb-22      | (+/-)   | 09-Feb-22 | (+/-)    | 08-Feb-22 | (+/-)   | 07-Feb-22 | (+/-)   | 04-Feb-22    | 10-Feb-22 | 09-Feb-22 | Change       |
| GUNKULH22               | Mar 2022          | 7,968                | 222,040         | -2.26 % | 227,176   | 1.28 %   | 224,294   | 1.99 %  | 219,916   | -0.48 % | 220,984      | 6.72      | 6.85      | -0.1 -1.9 %  |
| JASH22                  | Mar 2022          | 13,590               | 140,500         | -1.41 % | 142,503   | -0.70 %  | 143,509   | 2.50 %  | 140,012   | -1.45 % | 142,078      | 3.49      | 3.49      | 0 0 %        |
| TRUEH22                 | Mar 2022          | 19,871               | 137,824         | 12.48 % | 122,535   | 1.97 %   | 120,163   | -3.39 % | 124,374   | 1.28 %  | 122,806      | 4.87      | 4.88      | -0.01 -0.2 % |
| BLANDH22                | Mar 2022          | 2,336                | 135,810         | 0.87 %  | 134,644   | 0.08 %   | 134,536   | 0.01 %  | 134,529   | 0.06 %  | 134,449      | 1.08      | 1.09      | -0.01 -0.9 % |
| SUPERH22                | Mar 2022          | 2,000                | 118,795         | -1.66 % | 120,795   | -0.01 %  | 120,805   | 0.00 %  | 120,805   | 0.83 %  | 119,805      | 0.93      | 0.94      | -0.01 -1.1 % |
| TTBH22                  | Mar 2022          | 15,575               | 95,504          | 0.97 %  | 94,590    | -5.04 %  | 99,611    | 7.03 %  | 93,064    | -0.64 % | 93,663       | 1.42      | 1.42      | 0 0 %        |
| TRUEM22                 | Jun 2022          | 19,500               | 83,315          | 24.70 % | 66,815    | -10.09 % | 74,315    | -4.62 % | 77,915    | 28.12 % | 60,815       | 4.86      | 4.86      | 0 0 %        |
| SIRIH22                 | Mar 2022          | 35,189               | 78,783          | -3.47 % | 81,615    | -3.36 %  | 84,453    | 6.05 %  | 79,638    | -2.10 % | 81,343       | 1.31      | 1.34      | -0.03 -2.2 % |
| SUPERM22                | Jun 2022          | 2                    | 76,816          | 0.00 %  | 76,814    | 1.32 %   | 75,814    | 0.00 %  | 75,814    | -1.30 % | 76,814       | 0.95      | 0.94      | 0.01 1.06 %  |
| WHAH22                  | Mar 2022          | 19,180               | 75,942          | -1.21 % | 76,876    | 2.24 %   | 75,193    | 7.12 %  | 70,193    | 3.39 %  | 67,891       | 3.53      | 3.51      | 0.02 0.57 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |      |
|--------|--------|--------|------|
|        |        | (Baht) | (%)  |
| PSL    | 17.40  | 0.80   | 4.82 |
| TTCL   | 5.45   | 0.25   | 4.81 |
| TTA    | 10.30  | 0.30   | 3.00 |
| VNG    | 7.95   | 0.20   | 2.58 |
| KBANK  | 166.50 | 4.00   | 2.46 |
| MTC    | 58.25  | 1.25   | 2.19 |
| HMPRO  | 14.80  | 0.30   | 2.07 |
| BBL    | 148.00 | 3.00   | 2.07 |
| GLOBAL | 20.30  | 0.40   | 2.01 |
| MAJOR  | 20.50  | 0.40   | 1.99 |

### Top Loss (Underlying)

| Stock | Close  | Change |       |
|-------|--------|--------|-------|
|       |        | (Baht) | (%)   |
| AWC   | 4.88   | -0.22  | -4.31 |
| KCE   | 62.00  | -2.75  | -4.25 |
| TKN   | 7.65   | -0.30  | -3.77 |
| ORI   | 12.00  | -0.40  | -3.23 |
| JMT   | 60.75  | -2.00  | -3.19 |
| CK    | 21.60  | -0.70  | -3.14 |
| ITD   | 2.16   | -0.06  | -2.70 |
| CHG   | 3.12   | -0.08  | -2.50 |
| CBG   | 103.00 | -2.50  | -2.37 |
| COM7  | 77.00  | -1.75  | -2.22 |

## 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      |
| 10/02/2022 | 66,304           | 67,612 | -1,308 | 36,210             | 29,920 | 6,290 | 57,320         | 62,302 | -4,982 | 159,834 | 543,721 |

### Precious Metal Futures

| Date       | Foreign Investor |        |       | Local Institutions |       |      | Local Investor |        |        | Total  |        |
|------------|------------------|--------|-------|--------------------|-------|------|----------------|--------|--------|--------|--------|
|            | Long             | Short  | Net   | Long               | Short | Net  | Long           | Short  | Net    | Volume | OI     |
| 10/02/2022 | 14,379           | 11,716 | 2,663 | 4,312              | 4,914 | -602 | 11,375         | 13,436 | -2,061 | 30,066 | 48,616 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |     | Local Investor |        |      | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|--------|------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net | Long           | Short  | Net  | Volume | OI      |
| 10/02/2022 | 0                | 0     | 0   | 5,078              | 4,619 | 459 | 14,460         | 14,919 | -459 | 19,538 | 146,696 |