

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 20-Jun-22    | 17-Jun-22 | Change       | 20-Jun-22     | (+/-)   | 17-Jun-22 | (+/-)   | 16-Jun-22 | (+/-)   | 15-Jun-22 | (+/-)   | 14-Jun-22 |
| S50M22                 | Jun 2022          | 942.50       | 942.90    | -0.4 -0.04 % | 337,586       | -3.30 % | 349,105   | -9.12 % | 384,127   | 10.04 % | 349,065   | -0.12 % | 349,490   |
| S50N22                 | Jul 2022          | 943.50       | 942.00    | 1.5 0.16 %   | 363           | 0.28 %  | 362       | -9.05 % | 398       | 13.71 % | 350       | 15.13 % | 304       |
| S50Q22                 | Aug 2022          | 939.30       | 939.80    | -0.5 -0.05 % | 44            | 41.94 % | 31        | 19.23 % | 26        | 52.94 % | 17        | 41.67 % | 12        |
| S50U22                 | Sep 2022          | 936.50       | 937.00    | -0.5 -0.05 % | 87,070        | 5.88 %  | 82,237    | 0.48 %  | 81,848    | 16.29 % | 70,382    | 1.73 %  | 69,183    |
| S50Z22                 | Dec 2022          | 935.90       | 936.50    | -0.6 -0.06 % | 28,214        | 0.94 %  | 27,952    | 2.25 %  | 27,336    | 18.29 % | 23,110    | 2.48 %  | 22,551    |
| S50H23                 | Mar 2023          | 931.50       | 932.00    | -0.5 -0.05 % | 7,490         | 2.35 %  | 7,318     | 1.23 %  | 7,229     | 10.98 % | 6,514     | -4.64 % | 6,831     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |          |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
|                         |                   |                        | 20-Jun-22    | 17-Jun-22 | Change        | 20-Jun-22     | (+/-)    | 17-Jun-22 | (+/-)    | 16-Jun-22 | (+/-)    | 15-Jun-22 | (+/-)   | 14-Jun-22 |
| JASU22                  | Sep 2022          | 67,580                 | 3.70         | 3.72      | -0.02 -0.54 % | 186,619       | 29.52 %  | 144,085   | 18.58 %  | 121,508   | 28.74 %  | 94,382    | 1.61 %  | 92,883    |
| GUNKULM22               | Jun 2022          | 11,525                 | 5.55         | 5.34      | 0.21 3.93 %   | 167,781       | -4.28 %  | 175,292   | -0.62 %  | 176,390   | -3.83 %  | 183,415   | -0.27 % | 183,908   |
| TRUEU22                 | Sep 2022          | 7,539                  | 4.63         | 4.61      | 0.02 0.43 %   | 52,277        | 16.78 %  | 44,766    | 25.18 %  | 35,762    | -18.17 % | 43,702    | 15.93 % | 37,698    |
| KTBH23                  | Mar 2023          | 7,000                  | 15.32        | 15.43     | -0.11 -0.71 % | 8,529         | 457.82 % | 1,529     | 0.00 %   | 1,529     | -67.67 % | 4,729     | 0.00 %  | 4,729     |
| IRPCU22                 | Sep 2022          | 5,656                  | 3.12         | 3.12      | 0.00 0.00 %   | 9,473         | 93.29 %  | 4,901     | -28.07 % | 6,814     | 0.38 %   | 6,788     | 2.00 %  | 6,655     |
| GUNKULU22               | Sep 2022          | 5,025                  | 5.51         | 5.35      | 0.16 2.99 %   | 31,771        | 1.64 %   | 31,259    | 3.63 %   | 30,165    | -20.91 % | 38,141    | -1.33 % | 38,656    |
| AAVU22X                 | Sep 2022          | 4,724                  | 2.84         | 2.73      | 0.11 4.03 %   | 3,361         | 103.08 % | 1,655     | 43.17 %  | 1,156     | -46.38 % | 2,156     | 0.00 %  | 2,156     |
| EPGM22                  | Jun 2022          | 4,501                  | 9.86         | 9.85      | 0.01 0.10 %   | 6,179         | -42.14 % | 10,679    | -0.03 %  | 10,682    | 0.00 %   | 10,682    | -4.75 % | 11,215    |
| JASZ22                  | Dec 2022          | 4,003                  | 3.70         | 3.66      | 0.04 1.09 %   | 48,532        | 6.59 %   | 45,533    | 49.13 %  | 30,532    | -22.08 % | 39,184    | 1.29 %  | 38,684    |
| EPGU22                  | Sep 2022          | 4,000                  | 9.80         | 9.56      | 0.24 2.51 %   | 5,530         | 261.44 % | 1,530     | 0.07 %   | 1,529     | 0.00 %   | 1,529     | -0.59 % | 1,538     |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |          |           |          | Settle Price |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|----------|-----------|----------|--------------|-----------|-----------|--------------|
|                         |                   |                      | 20-Jun-22       | (+/-)   | 17-Jun-22 | (+/-)   | 16-Jun-22 | (+/-)    | 15-Jun-22 | (+/-)    | 14-Jun-22    | 20-Jun-22 | 17-Jun-22 | Change       |
| JASU22                  | Sep 2022          | 67,580               | 186,619         | 29.52 % | 144,085   | 18.58 % | 121,508   | 28.74 %  | 94,382    | 1.61 %   | 92,883       | 3.70      | 3.72      | -0.02 -0.5 % |
| GUNKULM22               | Jun 2022          | 11,525               | 167,781         | -4.28 % | 175,292   | -0.62 % | 176,390   | -3.83 %  | 183,415   | -0.27 %  | 183,908      | 5.55      | 5.34      | 0.21 3.93 %  |
| JASM22                  | Jun 2022          | 2,000                | 135,933         | -1.17 % | 137,548   | -6.09 % | 146,468   | -23.42 % | 191,251   | -0.03 %  | 191,315      | 3.68      | 3.64      | 0.04 1.1 %   |
| SIRIM22                 | Jun 2022          | 3,010                | 128,780         | -2.28 % | 131,790   | 0.00 %  | 131,786   | -0.80 %  | 132,846   | -10.75 % | 148,851      | 1.02      | 1.02      | 0 0 %        |
| BLANDZ22                | Dec 2022          | 0                    | 121,696         | 0.00 %  | 121,696   | 0.00 %  | 121,696   | -0.51 %  | 122,325   | 0.10 %   | 122,205      | 1.02      | 1.02      | 0 0 %        |
| SUPERM22                | Jun 2022          | 66                   | 98,773          | 0.02 %  | 98,758    | -5.63 % | 104,653   | -1.80 %  | 106,569   | 0.00 %   | 106,567      | 0.78      | 0.79      | -0.01 -1.3 % |
| SIRIU22                 | Sep 2022          | 110                  | 80,487          | 0.14 %  | 80,377    | 0.05 %  | 80,338    | 1.49 %   | 79,158    | 0.21 %   | 78,989       | 1.02      | 1.03      | -0.01 -1 %   |
| BLANDU22                | Sep 2022          | 3,009                | 75,892          | 4.13 %  | 72,884    | 0.70 %  | 72,376    | 3.00 %   | 70,269    | 0.82 %   | 69,696       | 1.01      | 1.01      | 0 0 %        |
| BLANDM22                | Jun 2022          | 30                   | 65,703          | 0.00 %  | 65,700    | -0.01 % | 65,708    | -1.47 %  | 66,688    | -0.01 %  | 66,696       | 1.03      | 1.03      | 0 0 %        |
| SUPERU22                | Sep 2022          | 233                  | 57,299          | 0.41 %  | 57,067    | -1.36 % | 57,856    | 5.58 %   | 54,796    | 0.00 %   | 54,794       | 0.78      | 0.81      | -0.03 -3.7 % |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| TASCO  | 16.90 | 1.00   | 6.29 |
| GUNKUL | 5.55  | 0.30   | 5.71 |
| AAV    | 2.84  | 0.14   | 5.19 |
| BA     | 10.80 | 0.40   | 3.85 |
| ERW    | 3.96  | 0.14   | 3.66 |
| BGRIM  | 35.50 | 1.25   | 3.65 |
| CENDEL | 43.50 | 1.25   | 2.96 |
| SPRC   | 11.60 | 0.30   | 2.65 |
| GPSC   | 66.00 | 1.50   | 2.33 |
| MINT   | 33.50 | 0.75   | 2.29 |

### Top Loss (Underlying)

| Stock | Close  | Change |       |
|-------|--------|--------|-------|
|       |        | (Baht) | (%)   |
| SCB   | 103.00 | -3.00  | -2.83 |
| GFPT  | 17.60  | -0.50  | -2.76 |
| JMT   | 71.75  | -2.00  | -2.71 |
| SUPER | 0.75   | -0.02  | -2.60 |
| PTTEP | 158.50 | -4.00  | -2.46 |
| TTA   | 9.35   | -0.15  | -1.58 |
| UNIQ  | 4.98   | -0.07  | -1.39 |
| KTB   | 15.40  | -0.20  | -1.28 |
| ICHI  | 8.20   | -0.10  | -1.20 |
| STGT  | 16.80  | -0.20  | -1.18 |

## 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      |
| 20/06/2022 | 83,517           | 88,855 | -5,338 | 39,615             | 38,708 | 907 | 97,994         | 93,563 | 4,431 | 221,126 | 460,767 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 20/06/2022 | 12,399           | 13,774 | -1,375 | 3,324              | 6,414 | -3,090 | 16,337         | 11,872 | 4,465 | 32,060 | 57,655 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |     | Local Investor |        |      | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|--------|------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net | Long           | Short  | Net  | Volume | OI      |
| 20/06/2022 | 267              | 290   | -23 | 8,171              | 7,655 | 516 | 15,174         | 15,667 | -493 | 23,612 | 179,823 |