

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 29-Sep-21    | 28-Sep-21 | Change       | 29-Sep-21     | (+/-)   | 28-Sep-21 | (+/-)   | 27-Sep-21 | (+/-)   | 23-Sep-21 | (+/-)   | 22-Sep-21 |
| S50V21                 | Oct 2021          | 970.60       | 969.00    | 1.6 0.17 %   | 373           | 23.10 % | 303       | -5.90 % | 322       | 26.77 % | 254       | 30.26 % | 195       |
| S50X21                 | Nov 2021          | 969.60       | 971.10    | -1.5 -0.15 % | 124           | 5.98 %  | 117       | -8.59 % | 128       | -3.03 % | 132       | -5.04 % | 139       |
| S50Z21                 | Dec 2021          | 971.10       | 967.80    | 3.3 0.34 %   | 328,493       | 0.52 %  | 326,798   | 38.89 % | 235,295   | 87.81 % | 125,283   | 35.99 % | 92,130    |
| S50H22                 | Mar 2022          | 967.90       | 964.60    | 3.3 0.34 %   | 19,874        | 6.99 %  | 18,576    | 3.29 %  | 17,985    | 8.17 %  | 16,626    | 0.27 %  | 16,581    |
| S50M22                 | Jun 2022          | 965.60       | 962.30    | 3.3 0.34 %   | 11,682        | 4.95 %  | 11,131    | 0.25 %  | 11,103    | 16.41 % | 9,538     | -1.44 % | 9,677     |
| S50U22                 | Sep 2022          | 961.80       | 953.70    | 8.1 0.85 %   | 175           | 0.00 %  | 0         | 0.00 %  | 0         | 0.00 %  | 0         | 0.00 %  | 0         |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |         |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
|                         |                   |                        | 29-Sep-21    | 28-Sep-21 | Change        | 29-Sep-21     | (+/-)    | 28-Sep-21 | (+/-)    | 27-Sep-21 | (+/-)   | 23-Sep-21 | (+/-)   | 22-Sep-21 |
| TRUEZ21                 | Dec 2021          | 70,686                 | 4.02         | 4.01      | 0.01 0.25 %   | 102,436       | 19.09 %  | 86,018    | -18.06 % | 104,982   | 37.42 % | 76,397    | -4.06 % | 79,633    |
| TTBZ21                  | Dec 2021          | 69,521                 | 1.15         | 1.13      | 0.02 1.77 %   | 223,949       | -4.06 %  | 233,438   | 2.34 %   | 228,092   | 73.63 % | 131,363   | -3.83 % | 136,595   |
| SUPERH22                | Mar 2022          | 41,001                 | 0.96         | 0.92      | 0.04 4.35 %   | 43,001        | -17.31 % | 52,000    | 0.00 %   | 52,000    | 0.00 %  | 52,000    | 92.59 % | 27,000    |
| SIRIH22                 | Mar 2022          | 22,017                 | 1.21         | 1.27      | -0.06 -4.72 % | 27,772        | 382.57 % | 5,755     | 21.03 %  | 4,755     | 0.00 %  | 4,755     | 0.00 %  | 4,755     |
| GUNKULZ21               | Dec 2021          | 12,547                 | 4.85         | 4.79      | 0.06 1.25 %   | 185,636       | -1.31 %  | 188,105   | 1.52 %   | 185,294   | 35.09 % | 137,159   | 1.15 %  | 135,602   |
| BEAUTYH22               | Mar 2022          | 11,000                 | 1.48         | 1.48      | 0.00 0.00 %   | 24,063        | 71.11 %  | 14,063    | 27.12 %  | 11,063    | 10.38 % | 10,023    | 0.00 %  | 10,023    |
| TRUEH22                 | Mar 2022          | 9,550                  | 4.02         | 3.90      | 0.12 3.08 %   | 12,761        | 4.45 %   | 12,217    | 4.19 %   | 11,726    | 34.77 % | 8,701     | 6.29 %  | 8,186     |
| STECZ21                 | Dec 2021          | 9,293                  | 14.15        | 13.02     | 1.13 8.68 %   | 15,485        | -22.57 % | 19,999    | -1.36 %  | 20,274    | 14.96 % | 17,636    | 24.69 % | 14,144    |
| ITDZ21                  | Dec 2021          | 9,037                  | 2.40         | 2.26      | 0.14 6.19 %   | 40,446        | 14.63 %  | 35,283    | 8.76 %   | 32,441    | 21.10 % | 26,789    | 18.38 % | 22,629    |
| WHAZ21                  | Dec 2021          | 8,742                  | 3.23         | 3.21      | 0.02 0.62 %   | 38,392        | 4.44 %   | 36,760    | 8.19 %   | 33,976    | 32.39 % | 25,664    | -7.14 % | 27,637    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |          |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *29-Sep-21      | (+/-)    | 28-Sep-21 | (+/-)    | 27-Sep-21 | (+/-)   | 23-Sep-21    | (+/-)   | 22-Sep-21 | 29-Sep-21 | 28-Sep-21 | Change       |
| TTBZ21                  | Dec 2021          | 69,521               | 223,949         | -4.06 %  | 233,438   | 2.34 %   | 228,092   | 73.63 % | 131,363      | -3.83 % | 136,595   | 1.15      | 1.13      | 0.02 1.77 %  |
| SUPERZ21                | Dec 2021          | 3,064                | 206,054         | -0.47 %  | 207,031   | 5.19 %   | 196,811   | 7.67 %  | 182,784      | 1.27 %  | 180,494   | 0.96      | 0.96      | 0 0 %        |
| GUNKULZ21               | Dec 2021          | 12,547               | 185,636         | -1.31 %  | 188,105   | 1.52 %   | 185,294   | 35.09 % | 137,159      | 1.15 %  | 135,602   | 4.85      | 4.79      | 0.06 1.25 %  |
| BLANDZ21                | Dec 2021          | 1,615                | 146,073         | 1.11 %   | 144,463   | 1.45 %   | 142,401   | 4.95 %  | 135,685      | 0.34 %  | 135,231   | 1.09      | 1.09      | 0 0 %        |
| SIRIZ21                 | Dec 2021          | 4,179                | 124,143         | 1.64 %   | 122,142   | 14.03 %  | 107,117   | 48.84 % | 71,966       | 2.13 %  | 70,463    | 1.22      | 1.23      | -0.01 -0.8 % |
| BLANDH22                | Mar 2022          | 112                  | 116,639         | 0.10 %   | 116,527   | 281.72 % | 30,527    | 24.46 % | 24,527       | 0.00 %  | 24,527    | 1.08      | 1.06      | 0.02 1.89 %  |
| TRUEZ21                 | Dec 2021          | 70,686               | 102,436         | 19.09 %  | 86,018    | -18.06 % | 104,982   | 37.42 % | 76,397       | -4.06 % | 79,633    | 4.02      | 4.01      | 0.01 0.25 %  |
| BANPUZ21X               | Dec 2021          | 1,597                | 54,798          | 2.90 %   | 53,253    | 6.57 %   | 49,969    | -1.82 % | 50,893       | 2.25 %  | 49,771    | 12.75     | 12.91     | -0.2 -1.2 %  |
| SUPERH22                | Mar 2022          | 41,001               | 43,001          | -17.31 % | 52,000    | 0.00 %   | 52,000    | 0.00 %  | 52,000       | 92.59 % | 27,000    | 0.96      | 0.92      | 0.04 4.35 %  |
| ITDZ21                  | Dec 2021          | 9,037                | 40,446          | 14.63 %  | 35,283    | 8.76 %   | 32,441    | 21.10 % | 26,789       | 18.38 % | 22,629    | 2.40      | 2.26      | 0.1 6.19 %   |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| STEC  | 14.10  | 1.20   | 9.30 |
| UNIQ  | 6.75   | 0.35   | 5.47 |
| ITD   | 2.36   | 0.12   | 5.36 |
| DELTA | 478.00 | 20.00  | 4.37 |
| CK    | 20.50  | 0.70   | 3.54 |
| KBANK | 137.50 | 4.50   | 3.38 |
| EPG   | 11.30  | 0.30   | 2.73 |
| ORI   | 10.10  | 0.25   | 2.54 |
| STPI  | 4.38   | 0.10   | 2.34 |
| TOA   | 33.75  | 0.75   | 2.27 |

### Top Loss (Underlying)

| Stock  | Close  | Change |       |
|--------|--------|--------|-------|
|        |        | (Baht) | (%)   |
| KTC    | 55.25  | -3.00  | -5.15 |
| PTT    | 39.25  | -1.25  | -3.09 |
| AEONTS | 183.00 | -5.50  | -2.92 |
| BEC    | 13.70  | -0.30  | -2.14 |
| CENTEL | 34.25  | -0.75  | -2.14 |
| SPRC   | 9.90   | -0.20  | -1.98 |
| BCP    | 27.50  | -0.50  | -1.79 |
| DTAC   | 41.25  | -0.75  | -1.79 |
| BH     | 143.00 | -2.50  | -1.72 |
| BANPU  | 12.70  | -0.20  | -1.55 |

## 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      |
| 29/09/2021 | 95,311           | 83,466 | 11,845 | 38,610             | 41,539 | -2,929 | 113,128        | 122,044 | -8,916 | 247,049 | 391,610 |

### Precious Metal Futures

| Date       | Foreign Investor |        |       | Local Institutions |       |       | Local Investor |        |        | Total  |        |
|------------|------------------|--------|-------|--------------------|-------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short  | Net   | Long               | Short | Net   | Long           | Short  | Net    | Volume | OI     |
| 29/09/2021 | 28,049           | 25,553 | 2,496 | 6,470              | 5,014 | 1,456 | 34,001         | 37,953 | -3,952 | 68,520 | 42,416 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |       | Local Investor |        |        | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net   | Long           | Short  | Net    | Volume | OI      |
| 29/09/2021 | 0                | 0     | 0   | 8,081              | 2,250 | 5,831 | 12,506         | 18,337 | -5,831 | 20,587 | 130,105 |