

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |          |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 15-Oct-21    | 14-Oct-21 | Change       | 15-Oct-21     | (+/-)    | 14-Oct-21 | (+/-)   | 12-Oct-21 | (+/-)   | 11-Oct-21 | (+/-)   | 08-Oct-21 |
| S50V21                 | Oct 2021          | 986.50       | 987.80    | -1.3 -0.13 % | 312           | -10.86 % | 350       | 14.01 % | 307       | -6.12 % | 327       | 4.14 %  | 314       |
| S50X21                 | Nov 2021          | 988.00       | 986.50    | 1.5 0.15 %   | 158           | 0.00 %   | 158       | -1.86 % | 161       | -4.73 % | 169       | 6.96 %  | 158       |
| S50Z21                 | Dec 2021          | 986.50       | 987.40    | -0.9 -0.09 % | 349,164       | 0.39 %   | 347,819   | 1.30 %  | 343,351   | 1.40 %  | 338,623   | 0.48 %  | 337,009   |
| S50H22                 | Mar 2022          | 981.60       | 982.50    | -0.9 -0.09 % | 41,765        | 0.04 %   | 41,750    | 2.33 %  | 40,798    | -0.11 % | 40,844    | -0.54 % | 41,067    |
| S50M22                 | Jun 2022          | 979.90       | 980.40    | -0.5 -0.05 % | 12,434        | 5.06 %   | 11,835    | -0.49 % | 11,893    | -1.43 % | 12,066    | -2.66 % | 12,396    |
| S50U22                 | Sep 2022          | 976.90       | 977.40    | -0.5 -0.05 % | 3,290         | 12.90 %  | 2,914     | 25.39 % | 2,324     | -0.51 % | 2,336     | 21.04 % | 1,930     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |         |           |          |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
|                         |                   |                        | 15-Oct-21    | 14-Oct-21 | Change        | 15-Oct-21     | (+/-)    | 14-Oct-21 | (+/-)   | 12-Oct-21 | (+/-)    | 11-Oct-21 | (+/-)    | 08-Oct-21 |
| TRUEZ21                 | Dec 2021          | 55,007                 | 4.24         | 4.26      | -0.02 -0.47 % | 154,962       | -7.07 %  | 166,756   | 8.99 %  | 153,006   | 1.91 %   | 150,143   | 12.57 %  | 133,381   |
| ITDZ21                  | Dec 2021          | 37,072                 | 2.64         | 2.45      | 0.19 7.76 %   | 55,469        | 0.28 %   | 55,314    | 5.00 %  | 52,680    | -12.73 % | 60,361    | 23.05 %  | 49,056    |
| SUPERZ21                | Dec 2021          | 30,018                 | 0.97         | 0.97      | 0.00 0.00 %   | 184,772       | -13.96 % | 214,757   | 0.48 %  | 213,735   | 0.00 %   | 213,735   | 0.01 %   | 213,724   |
| IRPCZ21                 | Dec 2021          | 12,234                 | 4.64         | 4.64      | 0.00 0.00 %   | 30,838        | 12.64 %  | 27,377    | 0.32 %  | 27,290    | 2.01 %   | 26,753    | 26.70 %  | 21,115    |
| TRUEH22                 | Mar 2022          | 11,539                 | 4.21         | 4.23      | -0.02 -0.47 % | 22,506        | 25.02 %  | 18,002    | 6.13 %  | 16,962    | -16.29 % | 20,264    | 131.62 % | 8,749     |
| AWCZ21                  | Dec 2021          | 11,009                 | 4.67         | 4.72      | -0.05 -1.06 % | 29,502        | -1.66 %  | 30,000    | 0.02 %  | 29,995    | -14.31 % | 35,005    | 1.46 %   | 34,502    |
| GUNKULZ21               | Dec 2021          | 10,778                 | 5.67         | 5.78      | -0.11 -1.90 % | 210,252       | -3.27 %  | 217,361   | -1.79 % | 221,330   | 3.08 %   | 214,726   | 10.98 %  | 193,477   |
| WHAZ21                  | Dec 2021          | 10,120                 | 3.42         | 3.44      | -0.02 -0.58 % | 63,403        | -4.52 %  | 66,402    | -1.98 % | 67,746    | -4.60 %  | 71,010    | 3.84 %   | 68,383    |
| ITDH22                  | Mar 2022          | 10,113                 | 2.60         | 2.45      | 0.15 6.12 %   | 10,908        | 23.87 %  | 8,806     | -3.21 % | 9,098     | 4.60 %   | 8,698     | -5.00 %  | 9,156     |
| WHAH22                  | Mar 2022          | 10,038                 | 3.42         | 3.42      | 0.00 0.00 %   | 27,020        | 58.96 %  | 16,998    | 4.30 %  | 16,298    | 1.88 %   | 15,998    | 3.23 %   | 15,498    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |          |           |         |           |         | Settle Price |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|---------|-----------|---------|--------------|-----------|-----------|--------------|
|                         |                   |                      | * 15-Oct-21     | (+/-)    | 14-Oct-21 | (+/-)    | 12-Oct-21 | (+/-)   | 11-Oct-21 | (+/-)   | 08-Oct-21    | 15-Oct-21 | 14-Oct-21 | Change       |
| TTBH22                  | Mar 2022          | 11                   | 518,293         | 0.00 %   | 518,293   | 0.98 %   | 513,242   | 1.79 %  | 504,212   | 0.53 %  | 501,577      | 1.16      | 1.16      | 0 0 %        |
| GUNKULZ21               | Dec 2021          | 10,778               | 210,252         | -3.27 %  | 217,361   | -1.79 %  | 221,330   | 3.08 %  | 214,726   | 10.98 % | 193,477      | 5.67      | 5.78      | -0.1 -1.9 %  |
| SUPERZ21                | Dec 2021          | 30,018               | 184,772         | -13.96 % | 214,757   | 0.48 %   | 213,735   | 0.00 %  | 213,735   | 0.01 %  | 213,724      | 0.97      | 0.97      | 0 0 %        |
| TRUEZ21                 | Dec 2021          | 55,007               | 154,962         | -7.07 %  | 166,756   | 8.99 %   | 153,006   | 1.91 %  | 150,143   | 12.57 % | 133,381      | 4.24      | 4.26      | -0.02 -0.5 % |
| TTBZ21                  | Dec 2021          | 4,517                | 152,314         | 3.02 %   | 147,855   | 0.01 %   | 147,842   | 1.07 %  | 146,274   | -1.26 % | 148,141      | 1.16      | 1.15      | 0.01 0.87 %  |
| BLANDZ21                | Dec 2021          | 3,519                | 143,666         | 1.18 %   | 141,992   | -0.63 %  | 142,893   | 0.10 %  | 142,747   | -0.06 % | 142,826      | 1.12      | 1.13      | -0.01 -0.9 % |
| SIRIZ21                 | Dec 2021          | 5,105                | 141,106         | 3.70 %   | 136,069   | -8.85 %  | 149,273   | 0.66 %  | 148,293   | -2.63 % | 152,295      | 1.28      | 1.30      | -0.02 -1.5 % |
| BLANDH22                | Mar 2022          | 500                  | 119,140         | 0.42 %   | 118,640   | 0.42 %   | 118,139   | 0.00 %  | 118,139   | -0.43 % | 118,646      | 1.11      | 1.14      | -0.03 -2.6 % |
| JASZ21                  | Dec 2021          | 9,104                | 76,733          | 0.58 %   | 76,294    | -13.17 % | 87,867    | 22.09 % | 71,971    | 29.93 % | 55,393       | 3.01      | 3.13      | -0.1 -3.8 %  |
| BANPUZ21X               | Dec 2021          | 6,029                | 65,838          | 1.50 %   | 64,868    | -1.16 %  | 65,628    | 0.17 %  | 65,519    | 5.92 %  | 61,857       | 13.06     | 13.41     | -0.4 -2.6 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| ITD   | 2.62   | 0.20   | 8.26 |
| KCE   | 80.25  | 2.50   | 3.22 |
| HANA  | 72.75  | 1.75   | 2.46 |
| ORI   | 10.70  | 0.20   | 1.90 |
| SPRC  | 11.20  | 0.20   | 1.82 |
| BAM   | 18.60  | 0.30   | 1.64 |
| STGT  | 31.75  | 0.50   | 1.60 |
| STA   | 35.25  | 0.50   | 1.44 |
| KBANK | 142.50 | 2.00   | 1.42 |
| BDMS  | 22.90  | 0.30   | 1.33 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| TTA    | 11.50 | -1.10  | -8.73 |
| PSL    | 17.60 | -1.30  | -6.88 |
| CKP    | 5.15  | -0.15  | -2.83 |
| MBK    | 14.20 | -0.40  | -2.74 |
| JAS    | 3.00  | -0.08  | -2.60 |
| BEAUTY | 1.62  | -0.04  | -2.41 |
| GULF   | 42.75 | -1.00  | -2.29 |
| BANPU  | 13.10 | -0.30  | -2.24 |
| BEC    | 13.30 | -0.30  | -2.21 |
| GUNKUL | 5.60  | -0.10  | -1.75 |

## 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      |
| 15/10/2021 | 48,389           | 46,216 | 2,173 | 28,591             | 28,139 | 452 | 67,906         | 70,531 | -2,625 | 144,886 | 407,123 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 15/10/2021 | 14,561           | 17,905 | -3,344 | 2,679              | 4,770 | -2,091 | 18,823         | 13,388 | 5,435 | 36,063 | 36,686 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |        | Local Investor |       |       | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net    | Long           | Short | Net   | Volume | OI      |
| 15/10/2021 | 0                | 0     | 0   | 596                | 5,066 | -4,470 | 11,248         | 6,778 | 4,470 | 11,844 | 129,451 |