

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 12-Sep-22    | 09-Sep-22 | Change     | 12-Sep-22     | (+/-)   | 09-Sep-22 | (+/-)   | 08-Sep-22 | (+/-)   | 07-Sep-22 | (+/-)   | 06-Sep-22 |
| S50U22                 | Sep 2022          | 1,000.10     | 990.90    | 9.2 0.93 % | 465,684       | 4.15 %  | 447,128   | 0.10 %  | 446,703   | -1.80 % | 454,871   | -2.31 % | 465,621   |
| S50V22                 | Oct 2022          | 999.80       | 990.00    | 9.8 0.99 % | 143           | 0.00 %  | 143       | -7.14 % | 154       | -3.14 % | 159       | 1.92 %  | 156       |
| S50X22                 | Nov 2022          | 998.50       | 990.10    | 8.4 0.85 % | 32            | 0.00 %  | 32        | -8.57 % | 35        | 6.06 %  | 33        | 0.00 %  | 33        |
| S50Z22                 | Dec 2022          | 997.10       | 987.80    | 9.3 0.94 % | 90,849        | 11.27 % | 81,649    | 9.72 %  | 74,418    | 1.36 %  | 73,422    | -3.34 % | 75,956    |
| S50H23                 | Mar 2023          | 990.70       | 981.60    | 9.1 0.93 % | 19,851        | 5.44 %  | 18,827    | 3.97 %  | 18,108    | 1.63 %  | 17,817    | 4.62 %  | 17,030    |
| S50M23                 | Jun 2023          | 985.60       | 976.60    | 9 0.92 %   | 9,554         | 3.21 %  | 9,257     | -4.23 % | 9,666     | -2.44 % | 9,908     | 8.08 %  | 9,167     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |         |           |          |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
|                         |                   |                        | 12-Sep-22    | 09-Sep-22 | Change        | 12-Sep-22     | (+/-)    | 09-Sep-22 | (+/-)   | 08-Sep-22 | (+/-)    | 07-Sep-22 | (+/-)    | 06-Sep-22 |
| JASZ22                  | Dec 2022          | 26,574                 | 2.48         | 2.40      | 0.08 3.33 %   | 45,033        | 76.60 %  | 25,500    | 0.02 %  | 25,496    | 2.04 %   | 24,987    | 0.03 %   | 24,979    |
| EAU22                   | Sep 2022          | 23,952                 | 87.79        | 87.00     | 0.79 0.91 %   | 6,109         | -66.25 % | 18,100    | 0.12 %  | 18,079    | -13.29 % | 20,849    | -10.80 % | 23,374    |
| SIRIZ22                 | Dec 2022          | 20,372                 | 1.17         | 1.18      | -0.01 -0.85 % | 121,124       | 7.32 %   | 112,865   | -5.08 % | 118,901   | 1.76 %   | 116,849   | 2.24 %   | 114,288   |
| TTBZ22                  | Dec 2022          | 12,418                 | 1.29         | 1.27      | 0.02 1.57 %   | 26,813        | -17.82 % | 32,628    | 25.25 % | 26,050    | 0.06 %   | 26,034    | 15.60 %  | 22,521    |
| EAM23                   | Jun 2023          | 11,901                 | 88.31        | 87.51     | 0.80 0.91 %   | 17,306        | 220.19 % | 5,405     | -0.73 % | 5,445     | 109.02 % | 2,605     | 380.95 % | 105       |
| JASH23                  | Mar 2023          | 9,521                  | 2.60         | 2.52      | 0.08 3.17 %   | 52,593        | 22.10 %  | 43,072    | 0.00 %  | 43,071    | 0.00 %   | 43,071    | 0.00 %   | 43,071    |
| GUNKULZ22               | Dec 2022          | 8,518                  | 5.60         | 5.55      | 0.05 0.90 %   | 91,854        | 5.16 %   | 87,344    | 9.35 %  | 79,878    | -6.98 %  | 85,875    | 1.21 %   | 84,851    |
| BEMZ22                  | Dec 2022          | 7,504                  | 9.16         | 9.06      | 0.10 1.10 %   | 16,584        | -5.67 %  | 17,581    | 0.02 %  | 17,577    | 20.59 %  | 14,576    | 15.94 %  | 12,572    |
| SPRCZ22                 | Dec 2022          | 5,600                  | 12.29        | 12.20     | 0.09 0.74 %   | 7,024         | 0.00 %   | 7,024     | 0.01 %  | 7,023     | 0.00 %   | 7,023     | 0.03 %   | 7,021     |
| HMPROZ22                | Dec 2022          | 4,550                  | 14.38        | 13.86     | 0.52 3.75 %   | 1,529         | -58.51 % | 3,685     | 1.10 %  | 3,645     | 44.24 %  | 2,527     | 0.80 %   | 2,507     |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *12-Sep-22      | (+/-)   | 09-Sep-22 | (+/-)   | 08-Sep-22 | (+/-)   | 07-Sep-22    | (+/-)   | 06-Sep-22 | 12-Sep-22 | 09-Sep-22 | Change       |
| BLANDZ22                | Dec 2022          | 49                   | 184,928         | 0.02 %  | 184,882   | -0.86 % | 186,482   | -0.29 % | 187,021      | 0.00 %  | 187,021   | 1.03      | 1.03      | 0 0 %        |
| GUNKULU22               | Sep 2022          | 1,048                | 169,728         | -0.02 % | 169,768   | -0.36 % | 170,379   | -5.77 % | 180,804      | 0.28 %  | 180,306   | 5.60      | 5.60      | 0 0 %        |
| SIRIZ22                 | Dec 2022          | 20,372               | 121,124         | 7.32 %  | 112,865   | -5.08 % | 118,901   | 1.76 %  | 116,849      | 2.24 %  | 114,288   | 1.17      | 1.18      | -0.01 -0.9 % |
| JASU22                  | Sep 2022          | 630                  | 109,854         | 0.42 %  | 109,393   | 0.04 %  | 109,351   | -0.02 % | 109,375      | -0.57 % | 109,997   | 2.59      | 2.51      | 0.08 3.19 %  |
| GUNKULZ22               | Dec 2022          | 8,518                | 91,854          | 5.16 %  | 87,344    | 9.35 %  | 79,878    | -6.98 % | 85,875       | 1.21 %  | 84,851    | 5.60      | 5.55      | 0.05 0.9 %   |
| SUPERZ22                | Dec 2022          | 67                   | 88,482          | 0.06 %  | 88,432    | 2.34 %  | 86,412    | 1.47 %  | 85,160       | 0.01 %  | 85,150    | 0.76      | 0.76      | 0 0 %        |
| BLANDU22                | Sep 2022          | 820                  | 84,897          | 0.74 %  | 84,275    | -1.18 % | 85,283    | -0.24 % | 85,490       | 0.00 %  | 85,490    | 1.03      | 1.03      | 0 0 %        |
| SIRIH23                 | Mar 2023          | 1,019                | 64,242          | 1.57 %  | 63,247    | 10.47 % | 57,251    | 0.00 %  | 57,251       | 0.00 %  | 57,251    | 1.15      | 1.14      | 0.01 0.88 %  |
| JASH23                  | Mar 2023          | 9,521                | 52,593          | 22.10 % | 43,072    | 0.00 %  | 43,071    | 0.00 %  | 43,071       | 0.00 %  | 43,071    | 2.60      | 2.52      | 0.08 3.17 %  |
| SUPERM23                | Jun 2023          | 0                    | 48,020          | 0.00 %  | 48,020    | 0.00 %  | 48,020    | 11.62 % | 43,020       | 0.00 %  | 43,020    | 0.77      | 0.77      | 0 0 %        |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| SAWAD  | 51.75 | 3.00   | 6.15 |
| GLOBAL | 20.70 | 1.00   | 5.08 |
| AWC    | 5.90  | 0.25   | 4.42 |
| HANA   | 42.00 | 1.50   | 3.70 |
| KCE    | 51.00 | 1.75   | 3.55 |
| THCOM  | 11.70 | 0.40   | 3.54 |
| PSL    | 14.90 | 0.50   | 3.47 |
| ICHI   | 9.30  | 0.30   | 3.33 |
| JAS    | 2.58  | 0.08   | 3.20 |
| AP     | 10.40 | 0.30   | 2.97 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| TQM    | 44.25 | -1.00  | -2.21 |
| CK     | 21.70 | -0.40  | -1.81 |
| AMATA  | 20.30 | -0.30  | -1.46 |
| GULF   | 55.75 | -0.75  | -1.33 |
| GPSC   | 68.50 | -0.75  | -1.08 |
| OR     | 27.25 | -0.25  | -0.91 |
| SIRI   | 1.17  | -0.01  | -0.85 |
| COM7   | 33.50 | -0.25  | -0.74 |
| INTUCH | 73.50 | -0.50  | -0.68 |
| PTG    | 15.20 | -0.10  | -0.65 |

## 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      |
| 12/09/2022 | 102,041          | 69,663 | 32,378 | 41,604             | 50,313 | -8,709 | 86,824         | 110,493 | -23,669 | 230,469 | 586,113 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |      | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net  | Long           | Short  | Net   | Volume | OI     |
| 12/09/2022 | 17,430           | 18,911 | -1,481 | 3,430              | 3,863 | -433 | 23,695         | 21,781 | 1,914 | 44,555 | 56,256 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |        |        | Local Investor |        |         | Total  |         |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|---------|--------|---------|
|            | Long             | Short | Net | Long               | Short  | Net    | Long           | Short  | Net     | Volume | OI      |
| 12/09/2022 | 0                | 0     | 0   | 25,720             | 15,605 | 10,115 | 27,370         | 37,485 | -10,115 | 53,090 | 207,463 |