

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 19-Sep-22 | 16-Sep-22 | Change | 19-Sep-22 | (+/-) | 16-Sep-22 | (+/-) | 15-Sep-22 | (+/-) | 14-Sep-22 | (+/-) | 13-Sep-22 |
| S50U22 | Sep 2022 | 978.80 | 979.50 | -0.7 -0.07 % | 413,839 | -2.02 % | 422,372 | -1.97 % | 430,870 | -2.34 % | 441,202 | -4.87 % | 463,802 |
| S50V22 | Oct 2022 | 979.90 | 979.60 | 0.3 0.03 % | 228 | 16.92 % | 195 | 5.41 % | 185 | 14.20 % | 162 | 5.88 % | 153 |
| S50X22 | Nov 2022 | 979.00 | 977.50 | 1.5 0.15 % | 63 | 50.00 % | 42 | 31.25 % | 32 | 3.23 % | 31 | -3.13 % | 32 |
| S50Z22 | Dec 2022 | 978.00 | 978.50 | -0.5 -0.05 % | 109,796 | 2.42 % | 107,205 | 18.17 % | 90,722 | 3.65 % | 87,526 | -5.17 % | 92,296 |
| S50H23 | Mar 2023 | 972.70 | 972.90 | -0.2 -0.02 % | 28,961 | 0.33 % | 28,865 | 16.04 % | 24,874 | 10.45 % | 22,520 | 8.05 % | 20,843 |
| S50M23 | Jun 2023 | 967.50 | 967.40 | 0.1 0.01 % | 9,058 | 1.29 % | 8,943 | -2.93 % | 9,213 | -4.92 % | 9,690 | 1.20 % | 9,575 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 19-Sep-22 | 16-Sep-22 | Change | 19-Sep-22 | (+/-) | 16-Sep-22 | (+/-) | 15-Sep-22 | (+/-) | 14-Sep-22 | (+/-) | 13-Sep-22 |
| WHAM23 | Jun 2023 | 13,000 | 3.48 | 3.48 | 0.00 0.00 % | 7,522 | 636.01 % | 1,022 | 0.00 % | 1,022 | 0.00 % | 1,022 | 345.45 % | 22 |
| WHAZ22 | Dec 2022 | 9,064 | 3.56 | 3.51 | 0.05 1.42 % | 14,635 | -21.37 % | 18,613 | -2.76 % | 19,141 | -4.96 % | 20,140 | -11.00 % | 22,628 |
| BEMZ22 | Dec 2022 | 5,687 | 9.56 | 9.60 | -0.04 -0.42 % | 14,300 | 28.08 % | 11,165 | -23.55 % | 14,604 | 3.55 % | 14,104 | -9.61 % | 15,604 |
| BDMSZ22 | Dec 2022 | 5,331 | 29.30 | 28.55 | 0.75 2.63 % | 8,304 | 51.67 % | 5,475 | 10.07 % | 4,974 | 0.00 % | 4,974 | 31.94 % | 3,770 |
| CPALLZ22 | Dec 2022 | 4,639 | 58.58 | 59.28 | -0.70 -1.18 % | 12,297 | 58.73 % | 7,747 | 14.41 % | 6,771 | -0.69 % | 6,818 | 5.12 % | 6,486 |
| JASZ22 | Dec 2022 | 3,532 | 2.55 | 2.56 | -0.01 -0.39 % | 71,077 | 5.21 % | 67,560 | 0.02 % | 67,545 | 48.31 % | 45,544 | 5.81 % | 43,044 |
| BTSU22 | Sep 2022 | 3,202 | 8.74 | 8.77 | -0.03 -0.34 % | 10,906 | -22.69 % | 14,106 | -0.19 % | 14,133 | -0.01 % | 14,135 | -6.74 % | 15,157 |
| BTSZ22 | Dec 2022 | 3,201 | 8.69 | 8.85 | -0.16 -1.81 % | 16,869 | 23.41 % | 13,669 | -0.03 % | 13,673 | 0.00 % | 13,673 | 7.99 % | 12,661 |
| WHAH23 | Mar 2023 | 3,002 | 3.50 | 3.49 | 0.01 0.29 % | 5,846 | 105.41 % | 2,846 | 0.00 % | 2,846 | 0.00 % | 2,846 | 0.00 % | 2,846 |
| BANPUU22 | Sep 2022 | 2,313 | 13.33 | 13.70 | -0.37 -2.70 % | 17,925 | -10.11 % | 19,941 | -7.46 % | 21,549 | -20.23 % | 27,013 | -4.93 % | 28,415 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | Settle Price | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|---------|--------------|-----------|-----------|--------------|
| | | | *19-Sep-22 | (+/-) | 16-Sep-22 | (+/-) | 15-Sep-22 | (+/-) | 14-Sep-22 | (+/-) | 13-Sep-22 | 19-Sep-22 | 16-Sep-22 | Change |
| BLANDZ22 | Dec 2022 | 1,061 | 185,941 | 0.51 % | 184,989 | 0.00 % | 184,988 | 0.00 % | 184,988 | -0.24 % | 185,428 | 1.01 | 1.03 | -0.02 -1.9 % |
| GUNKULU22 | Sep 2022 | 16 | 163,693 | 0.00 % | 163,698 | -0.01 % | 163,712 | -2.08 % | 167,194 | -1.48 % | 169,707 | 5.18 | 5.22 | -0.04 -0.8 % |
| SIRIZ22 | Dec 2022 | 20 | 131,827 | 0.00 % | 131,827 | 5.60 % | 124,838 | 2.04 % | 122,338 | 1.38 % | 120,668 | 1.17 | 1.17 | 0 0 % |
| JASU22 | Sep 2022 | 2,012 | 100,728 | -0.49 % | 101,227 | 0.00 % | 101,227 | -7.35 % | 109,263 | -0.47 % | 109,777 | 2.60 | 2.58 | 0.02 0.78 % |
| SUPERZ22 | Dec 2022 | 50 | 90,755 | 0.06 % | 90,705 | 1.17 % | 89,655 | 0.06 % | 89,605 | 0.02 % | 89,584 | 0.76 | 0.76 | 0 0 % |
| GUNKULZ22 | Dec 2022 | 17 | 85,499 | 0.01 % | 85,494 | -1.15 % | 86,490 | 6.29 % | 81,370 | -6.86 % | 87,361 | 5.25 | 5.27 | -0.02 -0.4 % |
| BLANDU22 | Sep 2022 | 1,005 | 83,385 | -1.19 % | 84,390 | 0.00 % | 84,387 | 0.00 % | 84,388 | 0.57 % | 83,909 | 1.01 | 1.03 | -0.02 -1.9 % |
| JASZ22 | Dec 2022 | 3,532 | 71,077 | 5.21 % | 67,560 | 0.02 % | 67,545 | 48.31 % | 45,544 | 5.81 % | 43,044 | 2.55 | 2.56 | -0.01 -0.4 % |
| SIRIH23 | Mar 2023 | 1,000 | 66,232 | 1.53 % | 65,232 | -0.86 % | 65,799 | 1.54 % | 64,799 | 0.88 % | 64,232 | 1.16 | 1.16 | 0 0 % |
| JASH23 | Mar 2023 | 500 | 64,637 | -0.77 % | 65,137 | 8.39 % | 60,095 | 12.13 % | 53,595 | 3.88 % | 51,595 | 2.61 | 2.59 | 0.02 0.77 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|------|
| | | (Baht) | (%) |
| DELTA | 618.00 | 28.00 | 4.75 |
| PTG | 15.90 | 0.60 | 3.92 |
| BH | 225.00 | 6.00 | 2.74 |
| BDMS | 29.25 | 0.75 | 2.63 |
| CENTEL | 46.25 | 1.00 | 2.21 |
| M | 58.75 | 1.25 | 2.17 |
| PSL | 15.40 | 0.30 | 1.99 |
| CKP | 5.25 | 0.10 | 1.94 |
| WHA | 3.52 | 0.06 | 1.73 |
| TTCL | 4.70 | 0.08 | 1.73 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| STGT | 12.30 | -0.70 | -5.38 |
| CBG | 93.50 | -4.00 | -4.10 |
| BJC | 32.75 | -1.25 | -3.68 |
| BANPU | 13.30 | -0.40 | -2.92 |
| BAM | 17.60 | -0.40 | -2.22 |
| OSP | 28.25 | -0.50 | -1.74 |
| TQM | 42.50 | -0.75 | -1.73 |
| TASCO | 17.30 | -0.30 | -1.70 |
| LH | 8.80 | -0.15 | -1.68 |
| ESSO | 12.80 | -0.20 | -1.54 |

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 |
| 19/09/2022 | 63,016 | 81,163 | -18,147 | 37,893 | 35,791 | 2,102 | 83,104 | 67,059 | 16,045 | 184,013 | 561,945 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-------|--------------------|-------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 19/09/2022 | 25,564 | 20,897 | 4,667 | 3,337 | 2,309 | 1,028 | 19,850 | 25,545 | -5,695 | 48,751 | 61,768 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 19/09/2022 | 0 | 0 | 0 | 13,080 | 17,045 | -3,965 | 33,677 | 29,712 | 3,965 | 46,757 | 209,775 |