

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 26-Sep-22    | 23-Sep-22 | Change       | 26-Sep-22     | (+/-)   | 23-Sep-22 | (+/-)   | 22-Sep-22 | (+/-)   | 21-Sep-22 | (+/-)   | 20-Sep-22 |
| S50U22                 | Sep 2022          | 971.80       | 978.10    | -6.3 -0.64 % | 356,842       | -4.84 % | 374,998   | -6.14 % | 399,525   | 0.47 %  | 397,675   | 0.20 %  | 396,901   |
| S50V22                 | Oct 2022          | 971.50       | 978.40    | -6.9 -0.71 % | 277           | 35.78 % | 204       | 7.37 %  | 190       | -9.95 % | 211       | -4.52 % | 221       |
| S50X22                 | Nov 2022          | 972.40       | 976.10    | -3.7 -0.38 % | 82            | 36.67 % | 60        | 0.00 %  | 60        | 3.45 %  | 58        | -4.92 % | 61        |
| S50Z22                 | Dec 2022          | 971.00       | 976.10    | -5.1 -0.52 % | 258,444       | 76.64 % | 146,308   | 15.44 % | 126,739   | 10.11 % | 115,099   | 3.46 %  | 111,251   |
| S50H23                 | Mar 2023          | 965.50       | 970.30    | -4.8 -0.49 % | 32,338        | 1.14 %  | 31,973    | -0.80 % | 32,232    | 7.95 %  | 29,858    | 2.51 %  | 29,128    |
| S50M23                 | Jun 2023          | 960.50       | 965.30    | -4.8 -0.5 %  | 8,840         | -0.45 % | 8,880     | 0.74 %  | 8,815     | -0.99 % | 8,903     | 0.10 %  | 8,894     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 26-Sep-22    | 23-Sep-22 | Change        | 26-Sep-22     | (+/-)    | 23-Sep-22 | (+/-)    | 22-Sep-22 | (+/-)   | 21-Sep-22 | (+/-)    | 20-Sep-22 |
| GUNKULU22               | Sep 2022          | 45,131                 | 5.25         | 5.30      | -0.05 -0.94 % | 84,554        | -27.51 % | 116,642   | -5.28 %  | 123,146   | -0.03 % | 123,188   | -0.41 %  | 123,696   |
| SUPERZ22                | Dec 2022          | 29,209                 | 0.74         | 0.73      | 0.01 1.37 %   | 72,737        | -24.18 % | 95,929    | 1.05 %   | 94,929    | 0.12 %  | 94,814    | 0.10 %   | 94,715    |
| JASU22                  | Sep 2022          | 16,114                 | 2.76         | 2.62      | 0.14 5.34 %   | 17,162        | -48.33 % | 33,215    | -64.18 % | 92,718    | -5.12 % | 97,718    | -0.52 %  | 98,228    |
| GUNKULZ22               | Dec 2022          | 15,599                 | 5.25         | 5.34      | -0.09 -1.69 % | 153,647       | 10.49 %  | 139,064   | 1.83 %   | 136,559   | 4.24 %  | 131,004   | 0.39 %   | 130,500   |
| JASZ22                  | Dec 2022          | 15,594                 | 2.72         | 2.59      | 0.13 5.02 %   | 130,114       | 4.85 %   | 124,099   | 56.88 %  | 79,103    | 8.21 %  | 73,100    | -0.67 %  | 73,593    |
| BEMM23                  | Jun 2023          | 14,500                 | 9.37         | 9.38      | -0.01 -0.11 % | 13,500        | 125.00 % | 6,000     | 200.00 % | 2,000     | 0.00 %  | 2,000     | 0.00 %   | 2,000     |
| TRUEZ22                 | Dec 2022          | 11,842                 | 4.93         | 4.87      | 0.06 1.23 %   | 22,846        | -28.32 % | 31,872    | -0.10 %  | 31,903    | 14.00 % | 27,984    | -16.39 % | 33,469    |
| TTBZ22                  | Dec 2022          | 11,255                 | 1.24         | 1.29      | -0.05 -3.88 % | 44,885        | 2.34 %   | 43,859    | 6.16 %   | 41,316    | 9.44 %  | 37,751    | -0.02 %  | 37,758    |
| GUNKULH23               | Mar 2023          | 9,500                  | 5.19         | 5.24      | -0.05 -0.95 % | 27,432        | 52.98 %  | 17,932    | 9.13 %   | 16,432    | -2.95 % | 16,932    | 0.00 %   | 16,932    |
| SIRIH23                 | Mar 2023          | 9,028                  | 1.15         | 1.16      | -0.01 -0.86 % | 80,760        | 12.59 %  | 71,732    | 0.00 %   | 71,732    | 0.70 %  | 71,232    | 4.40 %   | 68,232    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |         |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *26-Sep-22      | (+/-)    | 23-Sep-22 | (+/-)   | 22-Sep-22 | (+/-)   | 21-Sep-22    | (+/-)   | 20-Sep-22 | 26-Sep-22 | 23-Sep-22 | Change       |
| BLANDZ22                | Dec 2022          | 1,702                | 187,675         | 0.92 %   | 185,973   | 0.00 %  | 185,966   | 0.01 %  | 185,946      | 0.00 %  | 185,946   | 1.00      | 1.00      | 0 0 %        |
| GUNKULZ22               | Dec 2022          | 15,599               | 153,647         | 10.49 %  | 139,064   | 1.83 %  | 136,559   | 4.24 %  | 131,004      | 0.39 %  | 130,500   | 5.25      | 5.34      | -0.09 -1.7 % |
| SIRIZ22                 | Dec 2022          | 1,621                | 133,272         | 0.38 %   | 132,767   | 1.14 %  | 131,266   | 2.73 %  | 127,777      | -0.43 % | 128,327   | 1.15      | 1.17      | -0.02 -1.7 % |
| JASZ22                  | Dec 2022          | 15,594               | 130,114         | 4.85 %   | 124,099   | 56.88 % | 79,103    | 8.21 %  | 73,100       | -0.67 % | 73,593    | 2.72      | 2.59      | 0.13 5.02 %  |
| JASH23                  | Mar 2023          | 5,000                | 90,138          | 5.87 %   | 85,138    | 30.71 % | 65,137    | 0.77 %  | 64,637       | 0.00 %  | 64,637    | 2.78      | 2.64      | 0.14 5.3 %   |
| GUNKULU22               | Sep 2022          | 45,131               | 84,554          | -27.51 % | 116,642   | -5.28 % | 123,146   | -0.03 % | 123,188      | -0.41 % | 123,696   | 5.25      | 5.30      | -0.05 -0.9 % |
| SIRIH23                 | Mar 2023          | 9,028                | 80,760          | 12.59 %  | 71,732    | 0.00 %  | 71,732    | 0.70 %  | 71,232       | 4.40 %  | 68,232    | 1.15      | 1.16      | -0.01 -0.9 % |
| SUPERZ22                | Dec 2022          | 29,209               | 72,737          | -24.18 % | 95,929    | 1.05 %  | 94,929    | 0.12 %  | 94,814       | 0.10 %  | 94,715    | 0.74      | 0.73      | 0.01 1.37 %  |
| BANPUZ22                | Dec 2022          | 3,803                | 56,624          | 1.09 %   | 56,016    | 12.99 % | 49,574    | -4.53 % | 51,927       | -0.79 % | 52,338    | 12.80     | 13.44     | -0.6 -4.8 %  |
| SUPERM23                | Jun 2023          | 0                    | 50,020          | 0.00 %   | 50,020    | 0.00 %  | 50,020    | 2.04 %  | 49,020       | 0.00 %  | 49,020    | 0.75      | 0.73      | 0.02 2.74 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |      |
|--------|--------|--------|------|
|        |        | (Baht) | (%)  |
| JAS    | 2.78   | 0.12   | 4.51 |
| ADVANC | 198.50 | 5.50   | 2.85 |
| INTUCH | 72.50  | 1.25   | 1.75 |
| STPI   | 4.76   | 0.08   | 1.71 |
| BGRIM  | 35.00  | 0.50   | 1.45 |
| BEAUTY | 1.45   | 0.02   | 1.40 |
| BLA    | 37.50  | 0.50   | 1.35 |
| DELTA  | 628.00 | 8.00   | 1.29 |
| TPIPL  | 1.74   | 0.02   | 1.16 |
| DTAC   | 45.50  | 0.50   | 1.11 |

### Top Loss (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| BCPG  | 9.55  | -0.55  | -5.45 |
| BANPU | 12.80 | -0.60  | -4.48 |
| PLANB | 7.15  | -0.30  | -4.03 |
| ICHI  | 8.95  | -0.35  | -3.76 |
| SAWAD | 45.25 | -1.75  | -3.72 |
| TTA   | 8.15  | -0.30  | -3.55 |
| PSL   | 14.90 | -0.50  | -3.25 |
| MTC   | 37.75 | -1.25  | -3.21 |
| TTB   | 1.23  | -0.04  | -3.15 |
| JMT   | 70.00 | -2.25  | -3.11 |

## 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      |
| 26/09/2022 | 288,661          | 307,687 | -19,026 | 58,842             | 59,501 | -659 | 136,513        | 116,828 | 19,685 | 484,016 | 656,823 |

### Precious Metal Futures

| Date       | Foreign Investor |        |     | Local Institutions |       |     | Local Investor |        |      | Total  |        |
|------------|------------------|--------|-----|--------------------|-------|-----|----------------|--------|------|--------|--------|
|            | Long             | Short  | Net | Long               | Short | Net | Long           | Short  | Net  | Volume | OI     |
| 26/09/2022 | 21,297           | 21,197 | 100 | 4,479              | 4,190 | 289 | 23,006         | 23,395 | -389 | 48,782 | 55,314 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |        |         | Local Investor |        |        | Total  |         |
|------------|------------------|-------|-----|--------------------|--------|---------|----------------|--------|--------|--------|---------|
|            | Long             | Short | Net | Long               | Short  | Net     | Long           | Short  | Net    | Volume | OI      |
| 26/09/2022 | 0                | 10    | -10 | 17,206             | 37,918 | -20,712 | 64,522         | 43,800 | 20,722 | 81,728 | 204,946 |