

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|----------|-----------|---------|-----------|
| | | 11-Oct-22 | 10-Oct-22 | Change | 11-Oct-22 | (+/-) | 10-Oct-22 | (+/-) | 07-Oct-22 | (+/-) | 06-Oct-22 | (+/-) | 05-Oct-22 |
| S50V22 | Oct 2022 | 933.70 | 937.60 | -3.9 -0.42 % | 349 | -2.51 % | 358 | -7.25 % | 386 | -1.78 % | 393 | -0.51 % | 395 |
| S50X22 | Nov 2022 | 933.60 | 938.70 | -5.1 -0.54 % | 93 | 1.09 % | 92 | 1.10 % | 91 | -7.14 % | 98 | 3.16 % | 95 |
| S50Z22 | Dec 2022 | 931.80 | 937.10 | -5.3 -0.57 % | 475,904 | -0.11 % | 476,415 | 3.17 % | 461,797 | -1.41 % | 468,417 | 1.34 % | 462,232 |
| S50H23 | Mar 2023 | 927.00 | 932.20 | -5.2 -0.56 % | 49,672 | 3.07 % | 48,194 | 5.83 % | 45,538 | 6.27 % | 42,850 | -3.40 % | 44,360 |
| S50M23 | Jun 2023 | 923.30 | 928.50 | -5.2 -0.56 % | 10,418 | 2.38 % | 10,176 | 5.45 % | 9,650 | -4.75 % | 10,131 | -0.86 % | 10,219 |
| S50U23 | Sep 2023 | 917.80 | 923.60 | -5.8 -0.63 % | 3,619 | 11.73 % | 3,239 | 3.32 % | 3,135 | -18.30 % | 3,837 | 21.69 % | 3,153 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | | 11-Oct-22 | 10-Oct-22 | Change | 11-Oct-22 | (+/-) | 10-Oct-22 | (+/-) | 07-Oct-22 | (+/-) | 06-Oct-22 | (+/-) | 05-Oct-22 |
| GUNKULZ22 | Dec 2022 | 10,174 | 4.83 | 4.90 | -0.07 -1.43 % | 173,941 | -4.10 % | 181,377 | -6.17 % | 193,299 | 0.25 % | 192,812 | -0.26 % | 193,309 |
| ITDZ22 | Dec 2022 | 9,878 | 2.05 | 1.94 | 0.11 5.67 % | 42,088 | 9.62 % | 38,394 | 26.52 % | 30,345 | 18.05 % | 25,706 | 13.21 % | 22,706 |
| SIRIZ22 | Dec 2022 | 8,505 | 1.20 | 1.19 | 0.01 0.84 % | 129,408 | 5.29 % | 122,905 | -0.80 % | 123,895 | 0.00 % | 123,900 | -9.82 % | 137,387 |
| ERWZ22 | Dec 2022 | 8,006 | 4.20 | 4.19 | 0.01 0.24 % | 5,188 | 0.12 % | 5,182 | 31.66 % | 3,936 | 19.85 % | 3,284 | 0.18 % | 3,278 |
| BANPUZ22 | Dec 2022 | 6,741 | 12.60 | 12.67 | -0.07 -0.55 % | 52,807 | 9.33 % | 48,301 | -4.00 % | 50,314 | -4.95 % | 52,937 | -3.30 % | 54,744 |
| TRUEZ22 | Dec 2022 | 4,963 | 5.02 | 5.07 | -0.05 -0.99 % | 52,034 | 3.13 % | 50,455 | 3.25 % | 48,865 | -7.67 % | 52,925 | -5.58 % | 56,050 |
| AAVH23 | Mar 2023 | 4,552 | 2.98 | 3.10 | -0.12 -3.87 % | 13,165 | -9.92 % | 14,614 | 26.96 % | 11,511 | 0.01 % | 11,510 | 0.01 % | 11,509 |
| ITDH23 | Mar 2023 | 4,535 | 2.07 | 1.95 | 0.12 6.15 % | 23,226 | -16.14 % | 27,696 | -1.77 % | 28,196 | 0.00 % | 28,196 | -5.05 % | 29,696 |
| WHAZ22 | Dec 2022 | 2,766 | 3.37 | 3.51 | -0.14 -3.99 % | 11,709 | 16.21 % | 10,076 | -0.52 % | 10,129 | -1.19 % | 10,251 | -2.19 % | 10,481 |
| THANIZ22 | Dec 2022 | 2,751 | 3.99 | 3.96 | 0.03 0.76 % | 11,761 | 30.43 % | 9,017 | -5.19 % | 9,511 | 0.00 % | 9,511 | 5.56 % | 9,010 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | Settle Price | | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|--------------|-----------|---------|-----------|-----------|-----------|--------------|
| | | | * 11-Oct-22 | (+/-) | 10-Oct-22 | (+/-) | 07-Oct-22 | (+/-) | 06-Oct-22 | (+/-) | 05-Oct-22 | 11-Oct-22 | 10-Oct-22 | Change |
| BLANDZ22 | Dec 2022 | 517 | 190,872 | 0.27 % | 190,367 | 0.00 % | 190,360 | 0.00 % | 190,363 | 0.02 % | 190,324 | 0.99 | 0.98 | 0.01 1.02 % |
| GUNKULZ22 | Dec 2022 | 10,174 | 173,941 | -4.10 % | 181,377 | -6.17 % | 193,299 | 0.25 % | 192,812 | -0.26 % | 193,309 | 4.83 | 4.90 | -0.07 -1.4 % |
| JASZ22 | Dec 2022 | 49 | 134,921 | 0.01 % | 134,907 | 0.74 % | 133,916 | -0.36 % | 134,404 | 0.00 % | 134,400 | 2.47 | 2.50 | -0.03 -1.2 % |
| SIRIZ22 | Dec 2022 | 8,505 | 129,408 | 5.29 % | 122,905 | -0.80 % | 123,895 | 0.00 % | 123,900 | -9.82 % | 137,387 | 1.20 | 1.19 | 0.01 0.84 % |
| SIRIH23 | Mar 2023 | 513 | 93,106 | -0.53 % | 93,605 | 4.47 % | 89,604 | 3.46 % | 86,607 | 0.58 % | 86,107 | 1.17 | 1.17 | 0 0 % |
| SUPERZ22 | Dec 2022 | 5 | 77,930 | 0.01 % | 77,925 | -3.71 % | 80,927 | 0.01 % | 80,922 | 0.01 % | 80,911 | 0.69 | 0.68 | 0.01 1.47 % |
| SIRIM23 | Jun 2023 | 1,002 | 60,431 | -1.62 % | 61,429 | 0.00 % | 61,429 | 4.25 % | 58,927 | 6.35 % | 55,410 | 1.20 | 1.17 | 0.03 2.56 % |
| BANPUZ22 | Dec 2022 | 6,741 | 52,807 | 9.33 % | 48,301 | -4.00 % | 50,314 | -4.95 % | 52,937 | -3.30 % | 54,744 | 12.60 | 12.67 | -0.07 -0.6 % |
| TRUEZ22 | Dec 2022 | 4,963 | 52,034 | 3.13 % | 50,455 | 3.25 % | 48,865 | -7.67 % | 52,925 | -5.58 % | 56,050 | 5.02 | 5.07 | -0.05 -1 % |
| ITDZ22 | Dec 2022 | 9,878 | 42,088 | 9.62 % | 38,394 | 26.52 % | 30,345 | 18.05 % | 25,706 | 13.21 % | 22,706 | 2.05 | 1.94 | 0.11 5.67 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| ITD | 2.04 | 0.11 | 5.70 |
| JMT | 61.25 | 2.25 | 3.81 |
| AWC | 5.75 | 0.10 | 1.77 |
| COM7 | 30.75 | 0.50 | 1.65 |
| SCGP | 52.00 | 0.75 | 1.46 |
| RATCH | 39.25 | 0.50 | 1.29 |
| KBANK | 143.50 | 1.50 | 1.06 |
| THANI | 4.02 | 0.04 | 1.01 |
| TRUE | 5.10 | 0.05 | 0.99 |
| CBG | 82.00 | 0.75 | 0.92 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| HANA | 34.50 | -2.00 | -5.48 |
| STA | 18.40 | -0.80 | -4.17 |
| STGT | 10.90 | -0.40 | -3.54 |
| THCOM | 11.80 | -0.40 | -3.28 |
| AAV | 2.96 | -0.10 | -3.27 |
| CPN | 63.00 | -2.00 | -3.08 |
| M | 56.25 | -1.75 | -3.02 |
| MBK | 16.10 | -0.50 | -3.01 |
| WHA | 3.38 | -0.10 | -2.87 |
| KEX | 18.30 | -0.50 | -2.66 |

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 |
| 11/10/2022 | 76,994 | 87,985 | -10,991 | 34,380 | 35,449 | -1,069 | 92,190 | 80,130 | 12,060 | 203,564 | 540,055 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 11/10/2022 | 14,757 | 18,503 | -3,746 | 3,548 | 5,003 | -1,455 | 20,119 | 14,918 | 5,201 | 38,424 | 45,165 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 11/10/2022 | 0 | 30 | -30 | 30,011 | 20,399 | 9,612 | 34,279 | 43,861 | -9,582 | 64,290 | 160,263 |