

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 02-Mar-22    | 01-Mar-22 | Change     | 02-Mar-22     | (+/-)   | 01-Mar-22 | (+/-)   | 28-Feb-22 | (+/-)   | 25-Feb-22 | (+/-)   | 24-Feb-22 |
| S50H22                 | Mar 2022          | 1,019.80     | 1,017.30  | 2.5 0.25 % | 412,816       | -1.38 % | 418,600   | 1.17 %  | 413,779   | -0.20 % | 414,627   | -1.71 % | 421,830   |
| S50J22                 | Apr 2022          | 1,017.50     | 1,015.40  | 2.1 0.21 % | 147           | -0.68 % | 148       | -1.33 % | 150       | 0.00 %  | 150       | 10.29 % | 136       |
| S50K22                 | May 2022          | 1,017.50     | 1,014.40  | 3.1 0.31 % | 26            | 23.81 % | 21        | 16.67 % | 18        | 0.00 %  | 0         | 0.00 %  | 0         |
| S50M22                 | Jun 2022          | 1,014.50     | 1,012.00  | 2.5 0.25 % | 48,054        | 2.34 %  | 46,955    | -1.13 % | 47,493    | -4.23 % | 49,592    | -2.47 % | 50,847    |
| S50U22                 | Sep 2022          | 1,008.90     | 1,006.50  | 2.4 0.24 % | 20,177        | 1.26 %  | 19,926    | 1.32 %  | 19,666    | 0.14 %  | 19,638    | -1.59 % | 19,956    |
| S50Z22                 | Dec 2022          | 1,008.80     | 1,006.40  | 2.4 0.24 % | 7,350         | 1.09 %  | 7,271     | -0.49 % | 7,307     | 8.00 %  | 6,766     | -4.38 % | 7,076     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 02-Mar-22    | 01-Mar-22 | Change        | 02-Mar-22     | (+/-)    | 01-Mar-22 | (+/-)    | 28-Feb-22 | (+/-)   | 25-Feb-22 | (+/-)    | 24-Feb-22 |
| IRPCZ22                 | Dec 2022          | 30,500                 | 3.64         | 3.60      | 0.04 1.11 %   | 25,114        | -36.60 % | 39,614    | 0.02 %   | 39,607    | 0.00 %  | 39,606    | 0.01 %   | 39,604    |
| JASM22                  | Jun 2022          | 26,313                 | 3.66         | 3.80      | -0.14 -3.68 % | 84,058        | 19.48 %  | 70,354    | 18.55 %  | 59,347    | -9.87 % | 65,843    | -0.75 %  | 66,338    |
| BANPUU22                | Sep 2022          | 17,679                 | 11.00        | 10.62     | 0.38 3.58 %   | 24,743        | -34.87 % | 37,990    | -8.66 %  | 41,592    | 1.47 %  | 40,988    | 0.22 %   | 40,898    |
| SIRIU22                 | Sep 2022          | 16,001                 | 1.22         | 1.18      | 0.04 3.39 %   | 20,071        | -19.94 % | 25,070    | -26.42 % | 34,070    | -2.85 % | 35,070    | -12.48 % | 40,070    |
| BANPUH22X               | Mar 2022          | 12,226                 | 12.07        | 11.35     | 0.72 6.34 %   | 68,188        | -9.46 %  | 75,310    | 9.71 %   | 68,646    | 0.23 %  | 68,490    | 6.14 %   | 64,527    |
| JASH22                  | Mar 2022          | 10,792                 | 3.72         | 3.83      | -0.11 -2.87 % | 133,321       | 1.11 %   | 131,861   | -1.38 %  | 133,706   | 2.94 %  | 129,884   | -0.46 %  | 130,479   |
| THANIH22                | Mar 2022          | 9,002                  | 4.15         | 4.37      | -0.22 -5.03 % | 6,762         | -57.10 % | 15,764    | 0.00 %   | 15,764    | 0.00 %  | 15,764    | 0.01 %   | 15,762    |
| BANPUM22X               | Jun 2022          | 8,551                  | 11.49        | 10.89     | 0.60 5.51 %   | 17,627        | -8.14 %  | 19,190    | -10.71 % | 21,492    | 3.95 %  | 20,676    | -1.17 %  | 20,921    |
| ICHIM22                 | Jun 2022          | 8,203                  | 10.66        | 10.00     | 0.66 6.60 %   | 11,228        | 227.73 % | 3,426     | -8.05 %  | 3,726     | 0.00 %  | 3,726     | 12.03 %  | 3,326     |
| THANIM22                | Jun 2022          | 8,002                  | 4.11         | 4.33      | -0.22 -5.08 % | 28,803        | 38.46 %  | 20,803    | 0.00 %   | 20,803    | 2.46 %  | 20,303    | 0.00 %   | 20,303    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *02-Mar-22      | (+/-)   | 01-Mar-22 | (+/-)   | 28-Feb-22 | (+/-)   | 25-Feb-22    | (+/-)   | 24-Feb-22 | 02-Mar-22 | 01-Mar-22 | Change       |
| GUNKULH22               | Mar 2022          | 104                  | 208,923         | 0.02 %  | 208,875   | -0.71 % | 210,364   | 0.51 %  | 209,305      | 0.24 %  | 208,798   | 6.27      | 6.36      | -0.09 -1.4 % |
| SIRIM22                 | Jun 2022          | 4,010                | 150,901         | -2.58 % | 154,901   | 0.67 %  | 153,869   | 1.66 %  | 151,356      | 2.38 %  | 147,832   | 1.18      | 1.19      | -0.01 -0.8 % |
| BLANDH22                | Mar 2022          | 39                   | 134,382         | 0.00 %  | 134,377   | 0.00 %  | 134,377   | -0.36 % | 134,866      | 0.00 %  | 134,866   | 1.04      | 1.07      | -0.03 -2.8 % |
| JASH22                  | Mar 2022          | 10,792               | 133,321         | 1.11 %  | 131,861   | -1.38 % | 133,706   | 2.94 %  | 129,884      | -0.46 % | 130,479   | 3.72      | 3.83      | -0.1 -2.9 %  |
| TRUEH22                 | Mar 2022          | 5,183                | 121,158         | -2.34 % | 124,063   | -8.29 % | 135,284   | -7.27 % | 145,893      | 1.46 %  | 143,794   | 5.06      | 5.11      | -0.05 -1 %   |
| SUPERH22                | Mar 2022          | 5,025                | 86,266          | -5.49 % | 91,277    | -2.20 % | 93,327    | 0.00 %  | 93,323       | -2.10 % | 95,322    | 0.95      | 0.92      | 0.03 3.26 %  |
| TTBH22                  | Mar 2022          | 1,083                | 86,149          | -0.73 % | 86,779    | 8.08 %  | 80,293    | -0.45 % | 80,657       | 0.12 %  | 80,557    | 1.37      | 1.38      | -0.01 -0.7 % |
| SUPERM22                | Jun 2022          | 4,600                | 84,531          | 5.75 %  | 79,931    | 0.01 %  | 79,926    | 0.00 %  | 79,926       | 5.41 %  | 75,826    | 0.95      | 0.94      | 0.01 1.06 %  |
| JASM22                  | Jun 2022          | 26,313               | 84,058          | 19.48 % | 70,354    | 18.55 % | 59,347    | -9.87 % | 65,843       | -0.75 % | 66,338    | 3.66      | 3.80      | -0.1 -3.7 %  |
| BANPUH22X               | Mar 2022          | 12,226               | 68,188          | -9.46 % | 75,310    | 9.71 %  | 68,646    | 0.23 %  | 68,490       | 6.14 %  | 64,527    | 12.07     | 11.35     | 0.7 6.34 %   |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| PTTEP | 149.50 | 12.00  | 8.73 |
| PSL   | 18.60  | 1.30   | 7.51 |
| BANPU | 12.10  | 0.80   | 7.08 |
| ICHI  | 10.90  | 0.50   | 4.81 |
| PRM   | 6.40   | 0.20   | 3.23 |
| THG   | 51.50  | 1.50   | 3.00 |
| BJC   | 35.50  | 1.00   | 2.90 |
| IVL   | 46.75  | 1.25   | 2.75 |
| TTA   | 10.20  | 0.25   | 2.51 |
| BH    | 166.50 | 3.50   | 2.15 |

### Top Loss (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| HANA  | 47.25 | -3.75  | -7.35 |
| TQM   | 43.75 | -2.75  | -5.91 |
| SCGP  | 58.25 | -3.50  | -5.67 |
| BLA   | 40.25 | -2.25  | -5.29 |
| RS    | 16.10 | -0.90  | -5.29 |
| THANI | 4.16  | -0.22  | -5.02 |
| TASCO | 17.50 | -0.80  | -4.37 |
| KCE   | 58.25 | -2.50  | -4.12 |
| JAS   | 3.72  | -0.14  | -3.63 |
| ORI   | 12.00 | -0.40  | -3.23 |

## 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      |
| 02/03/2022 | 66,688           | 69,578 | -2,890 | 29,153             | 27,192 | 1,961 | 86,829         | 85,900 | 929 | 182,670 | 488,570 |

### Precious Metal Futures

| Date       | Foreign Investor |        |       | Local Institutions |        |     | Local Investor |        |        | Total  |        |
|------------|------------------|--------|-------|--------------------|--------|-----|----------------|--------|--------|--------|--------|
|            | Long             | Short  | Net   | Long               | Short  | Net | Long           | Short  | Net    | Volume | OI     |
| 02/03/2022 | 47,552           | 42,392 | 5,160 | 12,424             | 11,527 | 897 | 28,213         | 34,270 | -6,057 | 88,189 | 52,103 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |      | Local Investor |        |     | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|--------|-----|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net  | Long           | Short  | Net | Volume | OI      |
| 02/03/2022 | 0                | 0     | 0   | 7,371              | 7,573 | -202 | 13,435         | 13,233 | 202 | 20,806 | 124,255 |