

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		01-Feb-24	31-Jan-24	Change	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	(+/-)	29-Jan-24	(+/-)	26-Jan-24
S50G24	Feb 2024	833.10	833.20	-0.10 -0.01 %	207	22.49 %	169	-0.59 %	170	1.19 %	168	-2.33 %	172
S50H24	Mar 2024	830.60	829.70	0.90 0.11 %	636,924	7.61 %	591,906	4.06 %	568,801	-1.04 %	574,763	-0.70 %	578,803
S50J24	Apr 2024	827.80	826.90	0.90 0.11 %	82	-8.89 %	90	##### %	1	0.00 %	0	0.00 %	0
S50M24	Jun 2024	828.00	827.10	0.90 0.11 %	60,958	0.43 %	60,697	5.37 %	57,606	-3.68 %	59,809	0.89 %	59,279
S50U24	Sep 2024	825.50	824.90	0.60 0.07 %	20,780	5.63 %	19,673	3.08 %	19,085	-4.09 %	19,898	3.21 %	19,279
S50Z24	Dec 2024	825.30	824.60	0.70 0.08 %	10,888	-2.44 %	11,160	5.09 %	10,619	3.22 %	10,288	4.58 %	9,837

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Feb-24	31-Jan-24	Change	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	(+/-)	29-Jan-24	(+/-)	26-Jan-24
TTBM24	Jun 2024	16,001	1.78	1.71	0.07 4.09 %	62,984	32.64 %	47,484	5.58 %	44,976	9.55 %	41,054	0.00 %	41,054
IRPCM24	Jun 2024	9,003	1.92	1.95	-0.03 -1.54 %	13,129	-18.58 %	16,126	0.01 %	16,124	-0.01 %	16,125	0.00 %	16,125
WHAM24	Jun 2024	7,509	4.68	4.73	-0.05 -1.06 %	8,605	53.77 %	5,596	0.00 %	5,596	55.62 %	3,596	0.06 %	3,594
TRUEM24	Jun 2024	4,502	6.13	6.07	0.06 0.99 %	28,041	19.12 %	23,541	0.04 %	23,532	4.43 %	22,533	0.00 %	22,532
ITDH24	Mar 2024	3,531	0.73	0.76	-0.03 -3.95 %	8,822	-30.05 %	12,612	31.92 %	9,560	18.26 %	8,084	1.18 %	7,990
GUNKULH24	Mar 2024	3,074	3.10	3.07	0.03 0.98 %	124,906	0.74 %	123,990	-0.80 %	124,989	-0.38 %	125,472	0.40 %	124,972
IRPCU24	Sep 2024	3,001	1.92	1.92	0.00 0.00 %	6,040	-14.19 %	7,039	0.00 %	7,039	0.00 %	7,039	-6.63 %	7,539
PTTH24	Mar 2024	2,737	33.75	33.75	0.00 0.00 %	7,410	-14.72 %	8,689	1.16 %	8,589	14.70 %	7,488	-2.63 %	7,690
TRUEH24	Mar 2024	2,227	6.09	6.03	0.06 1.00 %	20,117	-0.38 %	20,194	7.90 %	18,715	6.23 %	17,617	-1.28 %	17,845
AOTH24	Mar 2024	2,134	61.65	60.40	1.25 2.07 %	7,601	-21.71 %	9,709	-5.32 %	10,255	-2.21 %	10,487	-0.07 %	10,494

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	(+/-)	29-Jan-24	(+/-)		26-Jan-24	01-Feb-24	31-Jan-24	Change
GUNKULH24	Mar 2024	124,906	0.74 %	123,990	-0.80 %	124,989	-0.38 %	125,472	0.40 %	124,972	3,074	3.10	3.07	0.03 0.98 %
BLANDM24	Jun 2024	108,334	0.00 %	108,333	0.00 %	108,333	0.00 %	108,333	0.00 %	108,333	1	0.74	0.73	0.01 1.37 %
KTCH24	Mar 2024	76,594	0.00 %	76,595	0.00 %	76,592	0.00 %	76,593	-0.02 %	76,612	42	43.15	43.60	-0.45 -1.03 %
TTBM24	Jun 2024	62,984	32.64 %	47,484	5.58 %	44,976	9.55 %	41,054	0.00 %	41,054	16,001	1.78	1.71	0.07 4.09 %
BLANDH24	Mar 2024	52,682	0.14 %	52,610	0.00 %	52,612	0.21 %	52,503	1.01 %	51,979	72	0.74	0.72	0.02 2.78 %
BANPUM24	Jun 2024	46,867	-0.83 %	47,260	-7.78 %	51,246	-0.20 %	51,347	11.07 %	46,229	1,615	6.17	6.17	0.00 0.00 %
BECH24	Mar 2024	42,642	0.00 %	42,642	0.00 %	42,641	0.04 %	42,622	-0.02 %	42,630	1	4.61	4.68	-0.07 -1.50 %
KTBU24	Sep 2024	38,243	1.06 %	37,841	-1.02 %	38,231	0.00 %	38,230	0.00 %	38,230	402	15.80	15.78	0.02 0.13 %
JASH24X	Mar 2024	37,001	-0.11 %	37,042	0.35 %	36,912	0.00 %	36,912	1.34 %	36,423	20	2.03	2.03	0.00 0.00 %
BANPUH24	Mar 2024	35,212	0.66 %	34,980	-1.27 %	35,429	0.61 %	35,214	0.06 %	35,194	556	6.28	6.25	0.03 0.48 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	61.75	2.00	3.35
SAMART	5.35	0.15	2.88
CHG	3.02	0.06	2.03
GFPT	11.60	0.20	1.75
PTTGC	34.00	0.50	1.49
PTT	34.25	0.50	1.48
GUNKUL	3.10	0.04	1.31
BAM	8.00	0.10	1.27
SCC	273.00	3.00	1.11
AWC	4.02	0.04	1.01

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.61	-0.02	-3.17
ITD	0.72	-0.02	-2.70
EPG	7.45	-0.15	-1.97
SAWAD	38.75	-0.75	-1.90
CENTEL	42.75	-0.75	-1.72
BTS	5.90	-0.10	-1.67
SPALI	19.40	-0.30	-1.52
CRC	32.75	-0.50	-1.50
PSL	7.50	-0.10	-1.32
EA	39.25	-0.50	-1.26

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
02/01/2024	108,001	94,055	13,946	30,800	36,657	-5,857	87,553	95,642	-8,089	226,354	729,839

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/01/2024	29,390	27,056	2,334	2,438	2,132	306	16,902	19,542	-2,640	48,730	75,107

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/01/2024	496	733	-237	18,810	21,691	-2,881	21,606	18,488	3,118	40,912	114,279