

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-Feb-24	01-Feb-24	Change	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	(+/-)	29-Jan-24
S50G24	Feb 2024	846.50	833.10	13.40 1.61 %	232	12.08 %	207	22.49 %	169	-0.59 %	170	1.19 %	168
S50H24	Mar 2024	843.60	830.60	13.00 1.57 %	598,314	-6.06 %	636,924	7.61 %	591,906	4.06 %	568,801	-1.04 %	574,763
S50J24	Apr 2024	841.80	827.80	14.00 1.69 %	88	7.32 %	82	-8.89 %	90	##### %	1	0.00 %	0
S50M24	Jun 2024	840.30	828.00	12.30 1.49 %	64,482	5.78 %	60,958	0.43 %	60,697	5.37 %	57,606	-3.68 %	59,809
S50U24	Sep 2024	837.80	825.50	12.30 1.49 %	20,249	-2.56 %	20,780	5.63 %	19,673	3.08 %	19,085	-4.09 %	19,898
S50Z24	Dec 2024	837.70	825.30	12.40 1.50 %	11,528	5.88 %	10,888	-2.44 %	11,160	5.09 %	10,619	3.22 %	10,288

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Feb-24	01-Feb-24	Change	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	(+/-)	29-Jan-24
TTBM24	Jun 2024	11,541	1.73	1.78	-0.05 -2.81 %	72,524	15.15 %	62,984	32.64 %	47,484	5.58 %	44,976	9.55 %	41,054
BTSH24	Mar 2024	10,684	5.78	5.87	-0.09 -1.53 %	19,251	124.03 %	8,593	2.12 %	8,415	7.59 %	7,821	-4.25 %	8,168
WHAM24	Jun 2024	5,002	4.75	4.68	0.07 1.50 %	8,605	0.00 %	8,605	53.77 %	5,596	0.00 %	5,596	55.62 %	3,596
TTBH24	Mar 2024	4,766	1.78	1.79	-0.01 -0.56 %	24,784	6.45 %	23,283	0.28 %	23,217	-27.08 %	31,839	33.91 %	23,777
WHAH24	Mar 2024	4,622	4.80	4.71	0.09 1.91 %	14,308	-9.30 %	15,775	0.03 %	15,770	9.87 %	14,353	3.76 %	13,833
GUNKULM24	Jun 2024	4,502	3.18	3.08	0.10 3.25 %	5,756	-20.85 %	7,272	0.01 %	7,271	7.54 %	6,761	0.09 %	6,755
GUNKULH24	Mar 2024	4,212	3.19	3.10	0.09 2.90 %	126,863	1.57 %	124,906	0.74 %	123,990	-0.80 %	124,989	-0.38 %	125,472
BANPUM24	Jun 2024	3,103	6.30	6.17	0.13 2.11 %	49,359	5.32 %	46,867	-0.83 %	47,260	-7.78 %	51,246	-0.20 %	51,347
BEMH24	Mar 2024	3,010	7.21	7.25	-0.04 -0.55 %	22,535	9.73 %	20,537	-4.57 %	21,520	10.67 %	19,446	2.82 %	18,912
HMPROH24	Mar 2024	2,670	10.80	10.46	0.34 3.25 %	10,274	10.43 %	9,304	0.06 %	9,298	34.77 %	6,899	-4.15 %	7,198

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24	(+/-)	30-Jan-24	(+/-)	29-Jan-24	(Contract)	02-Feb-24	01-Feb-24	Change
GUNKULH24	Mar 2024	126,863	1.57 %	124,906	0.74 %	123,990	-0.80 %	124,989	-0.38 %	125,472	4,212	3.19	3.10	0.09 2.90 %
BLANDM24	Jun 2024	108,334	0.00 %	108,334	0.00 %	108,333	0.00 %	108,333	0.00 %	108,333	0	0.74	0.74	0.00 0.00 %
KTCH24	Mar 2024	76,602	0.01 %	76,594	0.00 %	76,595	0.00 %	76,592	0.00 %	76,593	33	43.85	43.15	0.70 1.62 %
TTBM24	Jun 2024	72,524	15.15 %	62,984	32.64 %	47,484	5.58 %	44,976	9.55 %	41,054	11,541	1.73	1.78	-0.05 -2.81 %
BLANDH24	Mar 2024	52,682	0.00 %	52,682	0.14 %	52,610	0.00 %	52,612	0.21 %	52,503	1	0.74	0.74	0.00 0.00 %
BANPUM24	Jun 2024	49,359	5.32 %	46,867	-0.83 %	47,260	-7.78 %	51,246	-0.20 %	51,347	3,103	6.30	6.17	0.13 2.11 %
BECH24	Mar 2024	42,642	0.00 %	42,642	0.00 %	42,642	0.00 %	42,641	0.04 %	42,622	0	4.63	4.61	0.02 0.43 %
KTBU24	Sep 2024	38,044	-0.52 %	38,243	1.06 %	37,841	-1.02 %	38,231	0.00 %	38,230	801	16.02	15.80	0.22 1.39 %
JASH24X	Mar 2024	37,501	1.35 %	37,001	-0.11 %	37,042	0.35 %	36,912	0.00 %	36,912	500	2.07	2.03	0.04 1.97 %
BANPUH24	Mar 2024	34,624	-1.67 %	35,212	0.66 %	34,980	-1.27 %	35,429	0.61 %	35,214	1,747	6.42	6.28	0.14 2.23 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	16.00	0.80	5.26
MTC	44.75	2.00	4.68
JMT	21.20	0.90	4.43
BA	15.20	0.60	4.11
IVL	24.70	0.90	3.78
GPSC	50.75	1.75	3.57
STGT	7.25	0.25	3.57
DELTA	80.75	2.75	3.53
HMPRO	10.70	0.30	2.88
CPALL	54.25	1.50	2.84

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	16.90	-0.30	-1.74
CKP	3.78	-0.04	-1.05
GFPT	11.50	-0.10	-0.86
BTS	5.85	-0.05	-0.85
PTT	34.00	-0.25	-0.73
BEM	7.30	-0.05	-0.68
MEGA	42.00	-0.25	-0.59
TTB	1.79	-0.01	-0.56

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
02/02/2024	96,606	78,428	18,178	38,180	44,546	-6,366	103,290	115,102	-11,812	238,076	694,893

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2024	39,930	32,751	7,179	3,467	3,214	253	22,675	30,107	-7,432	66,072	84,784

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2024	190	266	-76	15,091	13,963	1,128	21,344	22,396	-1,052	36,625	103,992