

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Feb-24	05-Feb-24	Change	06-Feb-24	(+/-)	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24
S50G24	Feb 2024	850.20	843.10	7.10 0.84 %	248	11.71 %	222	-4.31 %	232	12.08 %	207	22.49 %	169
S50H24	Mar 2024	847.00	839.10	7.90 0.94 %	582,947	2.30 %	569,850	-4.76 %	598,314	-6.06 %	636,924	7.61 %	591,906
S50J24	Apr 2024	845.50	837.70	7.80 0.93 %	104	16.85 %	89	1.14 %	88	7.32 %	82	-8.89 %	90
S50M24	Jun 2024	843.80	836.20	7.60 0.91 %	63,098	5.17 %	59,998	-6.95 %	64,482	5.78 %	60,958	0.43 %	60,697
S50U24	Sep 2024	841.10	833.60	7.50 0.90 %	20,065	1.86 %	19,699	-2.72 %	20,249	-2.56 %	20,780	5.63 %	19,673
S50Z24	Dec 2024	841.00	833.50	7.50 0.90 %	11,855	5.92 %	11,192	-2.91 %	11,528	5.88 %	10,888	-2.44 %	11,160

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Feb-24	05-Feb-24	Change	06-Feb-24	(+/-)	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24
BECM24	Jun 2024	36,202	4.69	4.60	0.09 1.96 %	36,231	##### %	29	0.00 %	29	0.00 %	29	0.00 %	29
WHAM24	Jun 2024	13,008	4.83	4.73	0.10 2.11 %	18,106	79.16 %	10,106	17.44 %	8,605	0.00 %	8,605	53.77 %	5,596
SIRIH24	Mar 2024	10,032	1.75	1.74	0.01 0.57 %	17,239	122.30 %	7,755	-6.76 %	8,317	14.06 %	7,292	-0.84 %	7,354
BEMH24	Mar 2024	5,588	7.58	7.24	0.34 4.70 %	22,575	0.06 %	22,561	0.12 %	22,535	9.73 %	20,537	-4.57 %	21,520
HMPROH24	Mar 2024	4,965	10.93	10.60	0.33 3.11 %	8,699	-28.84 %	12,225	18.99 %	10,274	10.43 %	9,304	0.06 %	9,298
BCHH24	Mar 2024	4,296	22.12	22.99	-0.87 -3.78 %	4,992	58.48 %	3,150	3.41 %	3,046	-16.09 %	3,630	-0.27 %	3,640
JMTH24	Mar 2024	4,269	22.95	21.58	1.37 6.35 %	8,989	2.80 %	8,744	6.18 %	8,235	1.89 %	8,082	-0.07 %	8,088
WHAH24	Mar 2024	4,110	4.88	4.75	0.13 2.74 %	14,224	-9.87 %	15,782	10.30 %	14,308	-9.30 %	15,775	0.03 %	15,770
TTBH24	Mar 2024	3,914	1.85	1.84	0.01 0.54 %	37,990	1.66 %	37,371	50.79 %	24,784	6.45 %	23,283	0.28 %	23,217
BCHM24	Jun 2024	3,449	22.06	22.93	-0.87 -3.79 %	2,227	422.77 %	426	5.97 %	402	0.00 %	402	-69.12 %	1,302

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		06-Feb-24	(+/-)	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24	(+/-)	31-Jan-24	(Contract)	06-Feb-24	05-Feb-24	Change
GUNKULH24	Mar 2024	120,710	-3.23 %	124,742	-1.67 %	126,863	1.57 %	124,906	0.74 %	123,990	1,308	3.15	3.10	0.05 1.61 %
BLANDM24	Jun 2024	108,844	0.47 %	108,334	0.00 %	108,334	0.00 %	108,334	0.00 %	108,333	510	0.74	0.73	0.01 1.37 %
KTCH24	Mar 2024	77,463	1.14 %	76,590	-0.02 %	76,602	0.01 %	76,594	0.00 %	76,595	1,724	44.12	43.73	0.39 0.89 %
TTBM24	Jun 2024	72,090	0.68 %	71,602	-1.27 %	72,524	15.15 %	62,984	32.64 %	47,484	514	1.79	1.78	0.01 0.56 %
BLANDH24	Mar 2024	53,828	0.05 %	53,802	2.13 %	52,682	0.00 %	52,682	0.14 %	52,610	526	0.74	0.73	0.01 1.37 %
BANPUM24	Jun 2024	49,367	0.01 %	49,360	0.00 %	49,359	5.32 %	46,867	-0.83 %	47,260	14	6.21	6.22	-0.01 -0.16 %
BECH24	Mar 2024	42,642	0.00 %	42,642	0.00 %	42,642	0.00 %	42,642	0.00 %	42,642	7	4.70	4.61	0.09 1.95 %
TTBH24	Mar 2024	37,990	1.66 %	37,371	50.79 %	24,784	6.45 %	23,283	0.28 %	23,217	3,914	1.85	1.84	0.01 0.54 %
KTBU24	Sep 2024	37,644	-1.31 %	38,144	0.26 %	38,044	-0.52 %	38,243	1.06 %	37,841	500	16.12	16.11	0.01 0.06 %
JASH24X	Mar 2024	37,508	0.02 %	37,501	0.00 %	37,501	1.35 %	37,001	-0.11 %	37,042	211	2.02	2.04	-0.02 -0.98 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	22.70	1.30	6.07
HMPRO	10.90	0.60	5.83
PTG	9.20	0.45	5.14
BEM	7.60	0.35	4.83
KEX	5.60	0.25	4.67
VGI	1.66	0.07	4.40
TRUE	6.40	0.25	4.07
WHA	4.90	0.18	3.81
AMATA	22.00	0.80	3.77
PSL	8.10	0.25	3.18

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	22.20	-0.70	-3.06
CHG	2.98	-0.08	-2.61
TTB	1.85	-0.02	-1.07
INTUCH	73.50	-0.75	-1.01
AP	10.90	-0.10	-0.91
AAV	2.30	-0.02	-0.86
CENTEL	42.75	-0.25	-0.58
ADVANC	218.00	-1.00	-0.46
CBG	75.25	-0.25	-0.33

## 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
02/06/2024	84,542	53,645	30,897	36,097	35,626	471	73,585	104,953	-31,368	194,224	678,317

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2024	17,583	16,634	949	2,527	2,908	-381	14,795	15,363	-568	34,905	69,112

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2024	37	21	16	11,597	12,031	-434	23,250	22,832	418	34,884	112,690