

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Feb-24	13-Feb-24	Change	14-Feb-24	(+/-)	13-Feb-24	(+/-)	12-Feb-24	(+/-)	09-Feb-24	(+/-)	08-Feb-24
S50G24	Feb 2024	840.10	848.40	-8.30 -0.98 %	242	10.50 %	219	-6.01 %	233	-2.51 %	239	-7.72 %	259
S50H24	Mar 2024	836.10	844.40	-8.30 -0.98 %	614,129	4.16 %	589,628	1.43 %	581,317	-1.27 %	588,795	-2.44 %	603,541
S50J24	Apr 2024	833.20	845.00	-11.80 -1.40 %	167	54.63 %	108	-0.92 %	109	1.87 %	107	4.90 %	102
S50M24	Jun 2024	832.80	840.90	-8.10 -0.96 %	61,385	4.16 %	58,934	-2.75 %	60,599	1.35 %	59,792	-4.55 %	62,641
S50U24	Sep 2024	830.50	838.50	-8.00 -0.95 %	19,546	3.23 %	18,934	-2.27 %	19,373	2.93 %	18,822	-3.59 %	19,522
S50Z24	Dec 2024	830.30	838.20	-7.90 -0.94 %	12,283	0.21 %	12,257	4.52 %	11,727	1.39 %	11,566	-4.29 %	12,084

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Feb-24	13-Feb-24	Change	14-Feb-24	(+/-)	13-Feb-24	(+/-)	12-Feb-24	(+/-)	09-Feb-24	(+/-)	08-Feb-24
VGIM24	Jun 2024	9,010	1.71	1.70	0.01 0.59 %	14,143	-33.08 %	21,133	-6.63 %	22,633	2.28 %	22,128	##### %	7,623
BEAUTYM24	Jun 2024	7,500	0.75	0.79	-0.04 -5.06 %	4,635	-9.75 %	5,136	-8.35 %	5,604	21.75 %	4,603	-30.46 %	6,619
AAVH24	Mar 2024	6,662	2.26	2.30	-0.04 -1.74 %	28,578	4.23 %	27,418	0.00 %	27,418	-1.69 %	27,888	-3.46 %	28,888
TTBM24	Jun 2024	6,001	1.74	1.76	-0.02 -1.14 %	72,077	-11.65 %	81,577	-20.08 %	102,076	24.38 %	82,066	3.15 %	79,560
VGIH24	Mar 2024	4,938	1.72	1.75	-0.03 -1.71 %	15,039	0.12 %	15,021	8.16 %	13,888	-14.49 %	16,241	6.66 %	15,227
TTBH24	Mar 2024	4,199	1.80	1.82	-0.02 -1.10 %	46,553	9.38 %	42,562	88.62 %	22,565	-36.49 %	35,532	-19.38 %	44,071
BEMH24	Mar 2024	3,118	7.47	7.44	0.03 0.40 %	21,717	-1.99 %	22,157	-5.94 %	23,555	-0.03 %	23,562	-4.08 %	24,564
TRUEH24	Mar 2024	2,546	6.40	6.34	0.06 0.95 %	22,122	2.33 %	21,618	18.92 %	18,178	-5.08 %	19,150	-17.32 %	23,162
BEAUTYU24	Sep 2024	2,500	0.76	0.79	-0.03 -3.80 %	2,532	-16.49 %	3,032	19.75 %	2,532	65.27 %	1,532	0.00 %	1,532
AAVZ24	Dec 2024	2,200	2.30	2.34	-0.04 -1.71 %	2,200	0.00 %	2,200	0.00 %	2,200	0.00 %	2,200	0.00 %	2,200

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price							
		14-Feb-24	(+/-)	13-Feb-24	(+/-)		14-Feb-24	13-Feb-24	Change					
GUNKULH24	Mar 2024	122,260	0.09 %	122,154	-0.43 %	122,683	1.66 %	120,684	0.34 %	120,281	115	3.12	3.12	0.00 0.00 %
BLANDM24	Jun 2024	108,344	-0.46 %	108,844	0.00 %	108,844	0.00 %	108,844	0.00 %	108,844	500	0.75	0.74	0.01 1.35 %
KTCH24	Mar 2024	76,640	-0.03 %	76,663	0.01 %	76,653	0.00 %	76,653	0.00 %	76,653	35	43.33	44.08	-0.75 -1.70 %
TTBM24	Jun 2024	72,077	-11.65 %	81,577	-20.08 %	102,076	24.38 %	82,066	3.15 %	79,560	6,001	1.74	1.76	-0.02 -1.14 %
BLANDH24	Mar 2024	54,318	0.00 %	54,318	0.01 %	54,312	0.93 %	53,812	-0.92 %	54,312	1	0.75	0.74	0.01 1.35 %
BANPUM24	Jun 2024	46,872	-0.48 %	47,097	-2.06 %	48,087	-3.64 %	49,905	-0.38 %	50,095	236	5.75	5.82	-0.07 -1.20 %
TTBH24	Mar 2024	46,553	9.38 %	42,562	88.62 %	22,565	-36.49 %	35,532	-19.38 %	44,071	4,199	1.80	1.82	-0.02 -1.10 %
BECH24	Mar 2024	43,172	0.00 %	43,172	0.00 %	43,172	0.02 %	43,162	0.01 %	43,157	0	4.65	4.74	-0.09 -1.90 %
KTBU24	Sep 2024	37,846	0.26 %	37,746	0.00 %	37,746	0.27 %	37,645	0.00 %	37,645	101	15.84	15.93	-0.09 -0.56 %
JASH24X	Mar 2024	37,512	0.00 %	37,511	-0.04 %	37,525	-0.03 %	37,536	0.00 %	37,536	4	2.10	2.05	0.05 2.44 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	9.90	0.60	6.45
CK	23.40	1.30	5.88
PTTGC	37.00	1.25	3.50
SAMART	6.10	0.20	3.39
TTCL	3.58	0.08	2.29
BEM	7.60	0.15	2.01
TOP	56.50	0.75	1.35
TRUE	6.40	0.05	0.79
TU	15.80	0.10	0.64
GLOBAL	16.40	0.10	0.61

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	40.50	-4.50	-10.00
BEAUTY	0.72	-0.04	-5.26
HANA	46.75	-2.25	-4.59
OR	18.10	-0.70	-3.72
DELTA	79.00	-3.00	-3.66
VGI	1.69	-0.06	-3.43
MTC	43.50	-1.25	-2.79
TQM	27.00	-0.75	-2.70
AAV	2.28	-0.06	-2.56
EA	39.00	-1.00	-2.50

## 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
14/02/2024	69,722	87,498	-17,776	36,411	30,145	6,266	101,750	90,240	11,510	207,883	707,752

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2024	29,673	44,081	-14,408	5,008	5,389	-381	35,543	20,754	14,789	70,224	95,850

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2024	1	2	-1	34,923	15,660	19,263	28,561	47,823	-19,262	63,485	132,534