

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Feb-24	14-Feb-24	Change	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24	(+/-)	12-Feb-24	(+/-)	09-Feb-24
S50G24	Feb 2024	842.70	840.10	2.60 0.31 %	244	0.83 %	242	10.50 %	219	-6.01 %	233	-2.51 %	239
S50H24	Mar 2024	837.60	836.10	1.50 0.18 %	591,579	-3.67 %	614,129	4.16 %	589,628	1.43 %	581,317	-1.27 %	588,795
S50J24	Apr 2024	835.60	833.20	2.40 0.29 %	167	0.00 %	167	54.63 %	108	-0.92 %	109	1.87 %	107
S50M24	Jun 2024	834.00	832.80	1.20 0.14 %	62,270	1.44 %	61,385	4.16 %	58,934	-2.75 %	60,599	1.35 %	59,792
S50U24	Sep 2024	831.70	830.50	1.20 0.14 %	19,185	-1.85 %	19,546	3.23 %	18,934	-2.27 %	19,373	2.93 %	18,822
S50Z24	Dec 2024	831.60	830.30	1.30 0.16 %	12,098	-1.51 %	12,283	0.21 %	12,257	4.52 %	11,727	1.39 %	11,566

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Feb-24	14-Feb-24	Change	15-Feb-24	(+/-)	14-Feb-24	(+/-)	13-Feb-24	(+/-)	12-Feb-24	(+/-)	09-Feb-24
VGIM24	Jun 2024	7,058	1.67	1.71	-0.04 -2.34 %	13,187	-6.76 %	14,143	-33.08 %	21,133	-6.63 %	22,633	2.28 %	22,128
TTBM24	Jun 2024	4,526	1.77	1.74	0.03 1.72 %	63,600	-11.76 %	72,077	-11.65 %	81,577	-20.08 %	102,076	24.38 %	82,066
BANPUH24	Mar 2024	2,759	5.93	5.88	0.05 0.85 %	30,186	-6.96 %	32,443	-1.85 %	33,056	-3.67 %	34,317	-0.68 %	34,552
TTBH24	Mar 2024	2,431	1.83	1.80	0.03 1.67 %	46,018	-1.15 %	46,553	9.38 %	42,562	88.62 %	22,565	-36.49 %	35,532
VGIH24	Mar 2024	2,085	1.69	1.72	-0.03 -1.74 %	12,194	-18.92 %	15,039	0.12 %	15,021	8.16 %	13,888	-14.49 %	16,241
AAVH24	Mar 2024	1,818	2.29	2.26	0.03 1.33 %	25,549	-10.60 %	28,578	4.23 %	27,418	0.00 %	27,418	-1.69 %	27,888
LHM24	Jun 2024	1,665	7.37	7.45	-0.08 -1.07 %	10,023	19.92 %	8,358	0.00 %	8,358	0.00 %	8,358	-0.01 %	8,359
CPALLH24	Mar 2024	1,583	54.80	53.85	0.95 1.76 %	7,189	2.66 %	7,003	5.61 %	6,631	1.87 %	6,509	1.34 %	6,423
TRUEH24	Mar 2024	1,579	6.37	6.40	-0.03 -0.47 %	21,647	-2.15 %	22,122	2.33 %	21,618	18.92 %	18,178	-5.08 %	19,150
BTSM24	Jun 2024	1,514	5.71	5.98	-0.27 -4.52 %	12,299	-3.92 %	12,801	0.06 %	12,793	0.09 %	12,781	0.00 %	12,781

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price			
		15-Feb-24	(+/-)	14-Feb-24	(+/-)		15-Feb-24	14-Feb-24	Change	
GUNKULH24	Mar 2024	122,288	0.02 %	122,260	0.09 %	120,684	72	3.10	3.12	-0.02 -0.64 %
BLANDM24	Jun 2024	108,654	0.29 %	108,344	-0.46 %	108,844	310	0.75	0.75	0.00 0.00 %
KTCH24	Mar 2024	76,661	0.03 %	76,640	-0.03 %	76,653	44	42.85	43.33	-0.48 -1.11 %
TTBM24	Jun 2024	63,600	-11.76 %	72,077	-11.65 %	82,066	4,526	1.77	1.74	0.03 1.72 %
BLANDH24	Mar 2024	54,918	1.10 %	54,318	0.00 %	53,812	1,200	0.72	0.75	-0.03 -4.00 %
BANPUM24	Jun 2024	46,873	0.00 %	46,872	-0.48 %	49,905	33	5.85	5.75	0.10 1.74 %
TTBH24	Mar 2024	46,018	-1.15 %	46,553	9.38 %	35,532	2,431	1.83	1.80	0.03 1.67 %
BECH24	Mar 2024	43,172	0.00 %	43,172	0.00 %	43,162	0	4.63	4.65	-0.02 -0.43 %
JASH24X	Mar 2024	38,512	2.67 %	37,512	0.00 %	37,536	1,000	2.15	2.10	0.05 2.38 %
KTBU24	Sep 2024	38,062	0.57 %	37,846	0.26 %	37,645	216	15.36	15.84	-0.48 -3.03 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	81.50	2.50	3.16
MTC	44.75	1.25	2.87
BJC	25.25	0.65	2.64
OSP	21.10	0.40	1.93
CPALL	54.50	1.00	1.87
KCE	41.25	0.75	1.85
ICHI	17.10	0.30	1.79
TOP	57.50	1.00	1.77
AAV	2.32	0.04	1.75
BGRIM	29.00	0.50	1.75

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	5.70	-0.30	-5.00
TTA	6.60	-0.25	-3.65
KTB	15.50	-0.40	-2.52
JMT	23.80	-0.60	-2.46
BBL	139.50	-3.00	-2.11
KKP	48.50	-1.00	-2.02
CHG	2.92	-0.06	-2.01
LH	7.45	-0.15	-1.97
VGI	1.66	-0.03	-1.78
RATCH	29.25	-0.50	-1.68

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
15/02/2024	78,378	58,702	19,676	20,819	25,814	-4,995	67,590	82,271	-14,681	166,787	685,543

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2024	12,981	11,814	1,167	1,547	624	923	9,120	11,210	-2,090	23,648	74,377

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2024	66	2	64	11,893	6,912	4,981	13,727	18,772	-5,045	25,686	130,180