

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Feb-24	21-Feb-24	Change	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24	(+/-)	19-Feb-24	(+/-)	16-Feb-24
S50G24	Feb 2024	855.60	852.50	3.10 0.36 %	236	-4.07 %	246	-3.15 %	254	6.28 %	239	1.70 %	235
S50H24	Mar 2024	853.90	847.70	6.20 0.73 %	595,586	-6.14 %	634,548	10.76 %	572,918	-0.78 %	577,448	-1.45 %	585,924
S50J24	Apr 2024	851.20	846.00	5.20 0.61 %	273	4.20 %	262	2.34 %	256	20.75 %	212	6.53 %	199
S50M24	Jun 2024	849.70	843.80	5.90 0.70 %	65,346	-6.41 %	69,824	14.99 %	60,723	0.74 %	60,279	-0.89 %	60,822
S50U24	Sep 2024	847.00	841.20	5.80 0.69 %	20,314	-3.06 %	20,956	10.28 %	19,002	-2.45 %	19,479	3.23 %	18,869
S50Z24	Dec 2024	847.00	841.10	5.90 0.70 %	11,277	-5.47 %	11,929	6.65 %	11,185	-6.90 %	12,014	-0.87 %	12,120

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Feb-24	21-Feb-24	Change	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24	(+/-)	19-Feb-24	(+/-)	16-Feb-24
TTBM24	Jun 2024	28,564	1.83	1.82	0.01 0.55 %	35,212	-45.61 %	64,736	3.37 %	62,628	1.65 %	61,611	-2.36 %	63,100
TTBH24	Mar 2024	24,728	1.87	1.85	0.02 1.08 %	36,330	-15.06 %	42,771	7.18 %	39,907	13.14 %	35,273	-12.13 %	40,142
TRUEH24	Mar 2024	14,438	6.58	6.52	0.06 0.92 %	29,017	35.43 %	21,426	-3.54 %	22,212	-6.36 %	23,721	9.54 %	21,656
AAVM24	Jun 2024	6,177	2.31	2.24	0.07 3.12 %	20,857	33.02 %	15,680	0.30 %	15,633	0.08 %	15,620	-3.10 %	16,120
BANPUM24	Jun 2024	5,731	5.98	5.80	0.18 3.10 %	51,576	8.60 %	47,492	-12.50 %	54,274	0.57 %	53,968	14.42 %	47,168
BANPUH24	Mar 2024	5,468	6.10	5.99	0.11 1.84 %	20,821	-17.90 %	25,362	-5.11 %	26,729	0.02 %	26,723	0.14 %	26,685
TTBZ24	Dec 2024	5,000	1.85	1.83	0.02 1.09 %	101	-98.02 %	5,101	0.00 %	5,101	0.00 %	5,101	0.00 %	5,101
JASH24X	Mar 2024	3,229	2.13	1.90	0.23 12.11 %	38,264	7.12 %	35,720	-4.66 %	37,467	-2.08 %	38,263	-0.19 %	38,336
IRPCM24	Jun 2024	3,023	2.02	2.01	0.01 0.50 %	13,303	29.37 %	10,283	24.49 %	8,260	0.13 %	8,249	-5.71 %	8,749
BANPUZ24	Dec 2024	3,006	5.91	5.85	0.06 1.03 %	21,975	4.77 %	20,974	-0.01 %	20,976	0.51 %	20,870	0.02 %	20,865

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		22-Feb-24	(+/-)	21-Feb-24	(+/-)		22-Feb-24	21-Feb-24	Change
GUNKULH24	Mar 2024	123,680	-0.13 %	123,842	-0.01 %	24	3.11	3.07	0.04 1.30 %
BLANDM24	Jun 2024	108,866	0.01 %	108,856	0.04 %	33	0.73	0.72	0.01 1.39 %
KTCH24	Mar 2024	76,729	0.12 %	76,638	0.02 %	192	43.70	43.83	-0.13 -0.30 %
BLANDH24	Mar 2024	52,333	-0.04 %	52,353	-1.87 %	1,015	0.72	0.72	0.00 0.00 %
BANPUM24	Jun 2024	51,576	8.60 %	47,492	-12.50 %	5,731	5.98	5.80	0.18 3.10 %
BECH24	Mar 2024	43,171	0.00 %	43,172	0.00 %	91	4.69	4.71	-0.02 -0.42 %
JASH24X	Mar 2024	38,264	7.12 %	35,720	-4.66 %	3,229	2.13	1.90	0.23 12.11 %
KTBU24	Sep 2024	37,963	0.26 %	37,863	-0.53 %	100	16.49	16.20	0.29 1.79 %
TTBH24	Mar 2024	36,330	-15.06 %	42,771	7.18 %	24,728	1.87	1.85	0.02 1.08 %
TTBM24	Jun 2024	35,212	-45.61 %	64,736	3.37 %	28,564	1.83	1.82	0.01 0.55 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.12	0.21	10.99
BDMS	30.00	1.50	5.26
STA	20.20	1.00	5.21
STGT	8.15	0.40	5.16
JMT	24.00	1.10	4.80
BJC	26.25	1.00	3.96
EA	40.00	1.50	3.90
AAV	2.30	0.08	3.60
THANI	2.36	0.08	3.51
BA	15.80	0.50	3.27

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	4.68	-0.14	-2.90
SAMART	5.80	-0.15	-2.52
GFPT	11.80	-0.20	-1.67
BH	238.00	-4.00	-1.65
AMATA	22.50	-0.30	-1.32
DELTA	74.25	-0.75	-1.00
KEX	5.45	-0.05	-0.91
BGRIM	27.50	-0.25	-0.90
TOP	58.00	-0.50	-0.85
THCOM	12.90	-0.10	-0.77

## 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
22/02/2024	96,956	85,798	11,158	32,990	31,922	1,068	90,967	103,193	-12,226	220,913	693,032

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2024	13,882	13,558	324	1,291	1,200	91	12,052	12,467	-415	27,225	63,554

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2024	342	100	242	16,257	18,130	-1,873	25,645	24,014	1,631	42,244	128,106