

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Feb-24	23-Feb-24	Change	27-Feb-24	(+/-)	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24
S50G24	Feb 2024	849.00	853.10	-4.10 -0.48 %	186	-8.82 %	204	-13.56 %	236	-4.07 %	246	-3.15 %	254
S50H24	Mar 2024	846.40	851.50	-5.10 -0.60 %	602,793	6.85 %	564,135	-5.28 %	595,586	-6.14 %	634,548	10.76 %	572,918
S50J24	Apr 2024	844.10	848.30	-4.20 -0.50 %	271	0.00 %	271	-0.73 %	273	4.20 %	262	2.34 %	256
S50M24	Jun 2024	842.90	847.70	-4.80 -0.57 %	62,530	3.22 %	60,580	-7.29 %	65,346	-6.41 %	69,824	14.99 %	60,723
S50U24	Sep 2024	840.40	845.10	-4.70 -0.56 %	19,643	-1.80 %	20,003	-1.53 %	20,314	-3.06 %	20,956	10.28 %	19,002
S50Z24	Dec 2024	840.00	844.90	-4.90 -0.58 %	11,162	0.53 %	11,103	-1.54 %	11,277	-5.47 %	11,929	6.65 %	11,185

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Feb-24	23-Feb-24	Change	27-Feb-24	(+/-)	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24
BTSH24	Mar 2024	18,707	5.08	5.42	-0.34 -6.27 %	10,714	-45.59 %	19,690	8.11 %	18,213	2.96 %	17,690	2.59 %	17,243
ITDM24	Jun 2024	7,631	0.97	0.94	0.03 3.19 %	10,316	65.59 %	6,230	-31.70 %	9,121	6.02 %	8,603	-2.66 %	8,838
TRUEM24	Jun 2024	7,527	7.19	7.03	0.16 2.28 %	13,178	-45.47 %	24,165	14.58 %	21,090	0.00 %	21,090	-0.01 %	21,092
VGIM24	Jun 2024	7,007	1.45	1.56	-0.11 -7.05 %	11,740	-35.61 %	18,234	0.01 %	18,233	8.96 %	16,733	37.00 %	12,214
TRUEU24	Sep 2024	6,500	7.23	7.19	0.04 0.56 %	7,004	-29.99 %	10,004	185.50 %	3,504	0.00 %	3,504	0.00 %	3,504
ITDH24	Mar 2024	6,282	0.99	0.95	0.04 4.21 %	10,495	5.83 %	9,917	4.47 %	9,493	6.83 %	8,886	2.41 %	8,677
BEMH24	Mar 2024	6,043	8.04	7.74	0.30 3.88 %	12,425	-32.58 %	18,429	2.81 %	17,925	-2.76 %	18,433	-0.59 %	18,542
TTBH24	Mar 2024	5,667	1.86	1.87	-0.01 -0.53 %	27,740	1.76 %	27,260	-24.97 %	36,330	-15.06 %	42,771	7.18 %	39,907
BTSM24	Jun 2024	4,571	5.05	5.43	-0.38 -7.00 %	17,366	-2.48 %	17,807	2.92 %	17,301	2.98 %	16,801	-0.04 %	16,808
TRUEH24	Mar 2024	4,309	7.15	7.11	0.04 0.56 %	23,185	-20.41 %	29,129	0.39 %	29,017	35.43 %	21,426	-3.54 %	22,212

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		27-Feb-24	(+/-)	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(+/-)	20-Feb-24	(Contract)	27-Feb-24	23-Feb-24	Change
GUNKULH24	Mar 2024	123,196	0.00 %	123,200	-0.39 %	123,680	-0.13 %	123,842	-0.01 %	123,849	45	3.00	3.08	-0.08 -2.60 %
BLANDM24	Jun 2024	108,881	-0.03 %	108,910	0.04 %	108,866	0.01 %	108,856	0.04 %	108,814	5	0.74	0.73	0.01 1.37 %
KTCH24	Mar 2024	76,690	0.00 %	76,690	-0.05 %	76,729	0.12 %	76,638	0.02 %	76,623	0	43.23	43.75	-0.52 -1.19 %
BLANDH24	Mar 2024	51,834	-0.95 %	52,333	0.00 %	52,333	-0.04 %	52,353	-1.87 %	53,352	503	0.72	0.71	0.01 1.41 %
BANPUM24	Jun 2024	46,184	-0.41 %	46,372	-10.09 %	51,576	8.60 %	47,492	-12.50 %	54,274	601	5.59	5.75	-0.16 -2.78 %
BECH24	Mar 2024	43,174	-0.01 %	43,180	0.02 %	43,171	0.00 %	43,172	0.00 %	43,172	129	4.31	4.66	-0.35 -7.51 %
JASH24X	Mar 2024	37,767	0.00 %	37,767	-1.30 %	38,264	7.12 %	35,720	-4.66 %	37,467	15	2.12	2.10	0.02 0.95 %
KTBU24	Sep 2024	37,265	0.54 %	37,066	-2.36 %	37,963	0.26 %	37,863	-0.53 %	38,063	200	15.94	16.22	-0.28 -1.73 %
TTBM24	Jun 2024	35,598	-1.28 %	36,058	2.40 %	35,212	-45.61 %	64,736	3.37 %	62,628	40	1.81	1.82	-0.01 -0.55 %
SUPERH24	Mar 2024	33,575	0.02 %	33,568	0.00 %	33,568	0.00 %	33,567	0.00 %	33,566	7	0.40	0.39	0.01 2.56 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.00	0.30	5.26
S	0.88	0.04	4.76
CENTEL	44.50	2.00	4.71
STGT	8.70	0.25	2.96
PLANB	9.15	0.25	2.81
M	38.25	1.00	2.68
BEM	8.10	0.20	2.53
TTA	6.80	0.15	2.26
SIRI	1.86	0.04	2.20
CPALL	58.50	1.25	2.18

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	5.05	-0.40	-7.34
IVL	22.40	-1.50	-6.28
EA	37.25	-2.25	-5.70
VGI	1.46	-0.08	-5.19
TOP	55.00	-3.00	-5.17
BEAUTY	0.67	-0.03	-4.29
BJC	24.30	-0.95	-3.76
TKN	11.20	-0.40	-3.45
WHA	4.54	-0.16	-3.40
STA	19.70	-0.60	-2.96

### 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
27/02/2024	83,508	120,396	-36,888	27,890	23,968	3,922	100,606	67,640	32,966	212,004	696,585

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2024	30,250	18,192	12,058	2,861	2,737	124	12,814	24,996	-12,182	45,925	74,985

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2024	453	13	440	22,099	41,017	-18,918	38,857	20,379	18,478	61,409	149,093