

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-Feb-24	27-Feb-24	Change	28-Feb-24	(+/-)	27-Feb-24	(+/-)	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24
S50H24	Mar 2024	836.70	846.40	-9.70 -1.15 %	570,025	-5.44 %	602,793	6.85 %	564,135	-5.28 %	595,586	-6.14 %	634,548
S50J24	Apr 2024	836.00	844.10	-8.10 -0.96 %	269	-0.74 %	271	0.00 %	271	-0.73 %	273	4.20 %	262
S50K24	May 2024	835.50	847.10	-11.60 -1.37 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M24	Jun 2024	833.80	842.90	-9.10 -1.08 %	65,595	4.90 %	62,530	3.22 %	60,580	-7.29 %	65,346	-6.41 %	69,824
S50U24	Sep 2024	831.20	840.40	-9.20 -1.09 %	20,358	3.64 %	19,643	-1.80 %	20,003	-1.53 %	20,314	-3.06 %	20,956
S50Z24	Dec 2024	831.10	840.00	-8.90 -1.06 %	11,536	3.35 %	11,162	0.53 %	11,103	-1.54 %	11,277	-5.47 %	11,929

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Feb-24	27-Feb-24	Change	28-Feb-24	(+/-)	27-Feb-24	(+/-)	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24
BEAUTYZ24	Dec 2024	6,500	0.59	0.70	-0.11##### %	7,500	0.00 %	7,500	0.00 %	7,500	7.14 %	7,000	7.69 %	6,500
PTTH24	Mar 2024	5,723	34.25	34.35	-0.10 -0.29 %	7,757	182.69 %	2,744	-0.04 %	2,745	9.98 %	2,496	4.22 %	2,395
WHAH24	Mar 2024	4,536	4.55	4.55	0.00 0.00 %	16,268	5.55 %	15,413	16.08 %	13,278	4.08 %	12,758	4.20 %	12,244
BAMM24	Jun 2024	4,135	8.19	7.74	0.45 5.81 %	4,428	-15.83 %	5,261	0.67 %	5,226	0.29 %	5,211	-1.86 %	5,310
QHZ24	Dec 2024	3,500	2.12	2.09	0.03 1.44 %	2,500	25.00 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000
PTTM24	Jun 2024	3,302	34.49	34.06	0.43 1.26 %	3,888	-22.05 %	4,988	-31.56 %	7,288	47.59 %	4,938	-0.02 %	4,939
BDMSH24	Mar 2024	3,125	28.64	28.72	-0.08 -0.28 %	4,801	-21.41 %	6,109	5.18 %	5,808	-3.46 %	6,016	10.14 %	5,462
COM7M24	Jun 2024	2,819	19.61	20.55	-0.94 -4.57 %	4,560	44.95 %	3,146	1.61 %	3,096	2.04 %	3,034	-0.07 %	3,036
HMPROH24	Mar 2024	2,742	11.25	10.89	0.36 3.31 %	5,881	-3.05 %	6,066	-3.22 %	6,268	-3.24 %	6,478	1.76 %	6,366
BTSH24	Mar 2024	2,682	5.15	5.08	0.07 1.38 %	10,784	0.65 %	10,714	-45.59 %	19,690	8.11 %	18,213	2.96 %	17,690

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		28-Feb-24	(+/-)	27-Feb-24	(+/-)	23-Feb-24	(+/-)	22-Feb-24	(+/-)	21-Feb-24	(Contract)	28-Feb-24	27-Feb-24	Change
GUNKULH24	Mar 2024	123,217	0.02 %	123,196	0.00 %	123,200	-0.39 %	123,680	-0.13 %	123,842	122	2.92	3.00	-0.08 -2.67 %
BLANDM24	Jun 2024	108,886	0.00 %	108,881	-0.03 %	108,910	0.04 %	108,866	0.01 %	108,856	5	0.74	0.74	0.00 0.00 %
KTCH24	Mar 2024	76,730	0.05 %	76,690	0.00 %	76,690	-0.05 %	76,729	0.12 %	76,638	80	43.23	43.23	0.00 0.00 %
BLANDH24	Mar 2024	51,340	-0.95 %	51,834	-0.95 %	52,333	0.00 %	52,333	-0.04 %	52,353	6	0.72	0.72	0.00 0.00 %
BANPUM24	Jun 2024	46,067	-0.25 %	46,184	-0.41 %	46,372	-10.09 %	51,576	8.60 %	47,492	243	5.64	5.59	0.05 0.89 %
BECH24	Mar 2024	43,070	-0.24 %	43,174	-0.01 %	43,180	0.02 %	43,171	0.00 %	43,172	3	4.38	4.31	0.07 1.62 %
JASH24X	Mar 2024	37,767	0.00 %	37,767	0.00 %	37,767	-1.30 %	38,264	7.12 %	35,720	11	2.10	2.12	-0.02 -0.94 %
KTBU24	Sep 2024	37,668	1.08 %	37,265	0.54 %	37,066	-2.36 %	37,963	0.26 %	37,863	403	15.75	15.94	-0.19 -1.19 %
TTBM24	Jun 2024	35,648	0.14 %	35,598	-1.28 %	36,058	2.40 %	35,212	-45.61 %	64,736	56	1.78	1.81	-0.03 -1.66 %
SUPERH24	Mar 2024	33,578	0.01 %	33,575	0.02 %	33,568	0.00 %	33,568	0.00 %	33,567	9	0.39	0.40	-0.01 -2.50 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	8.50	0.50	6.25
TKN	11.90	0.70	6.25
BJC	25.75	1.45	5.97
STEC	10.40	0.40	4.00
TOP	57.00	2.00	3.64
ICHI	18.10	0.60	3.43
SPRC	9.20	0.30	3.37
CPF	19.00	0.60	3.26
HMPRO	11.20	0.30	2.75
QH	2.20	0.04	1.85

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.58	-0.09	-13.43
HANA	36.00	-5.50	-13.25
DELTA	69.00	-4.75	-6.44
THCOM	11.80	-0.80	-6.35
EA	35.00	-2.25	-6.04
KCE	37.00	-1.75	-4.52
TOA	19.50	-0.90	-4.41
BH	226.00	-8.00	-3.42
BGRIM	26.00	-0.75	-2.80
GUNKUL	2.92	-0.08	-2.67

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
28/02/2024	52,655	68,200	-15,545	27,354	27,290	64	93,573	78,092	15,481	173,582	667,929

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2024	8,711	14,662	-5,951	1,949	2,359	-410	13,190	6,829	6,361	23,850	61,877

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2024	10	7	3	26,016	20,526	5,490	17,980	23,473	-5,493	44,006	136,141