

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 29-Feb-24 | 28-Feb-24 | Change | 29-Feb-24 | (+/-) | 28-Feb-24 | (+/-) | 27-Feb-24 | (+/-) | 23-Feb-24 | (+/-) | 22-Feb-24 |
| S50H24 | Mar 2024 | 833.50 | 836.70 | -3.20 -0.38 % | 582,118 | 2.12 % | 570,025 | -5.44 % | 602,793 | 6.85 % | 564,135 | -5.28 % | 595,586 |
| S50J24 | Apr 2024 | 832.60 | 836.00 | -3.40 -0.41 % | 263 | -2.23 % | 269 | -0.74 % | 271 | 0.00 % | 271 | -0.73 % | 273 |
| S50K24 | May 2024 | 834.50 | 835.50 | -1.00 -0.12 % | 8 | 700.00 % | 1 | 0.00 % | 0 | 0.00 % | 0 | 0.00 % | 0 |
| S50M24 | Jun 2024 | 830.60 | 833.80 | -3.20 -0.38 % | 67,496 | 2.90 % | 65,595 | 4.90 % | 62,530 | 3.22 % | 60,580 | -7.29 % | 65,346 |
| S50U24 | Sep 2024 | 828.10 | 831.20 | -3.10 -0.37 % | 20,582 | 1.10 % | 20,358 | 3.64 % | 19,643 | -1.80 % | 20,003 | -1.53 % | 20,314 |
| S50Z24 | Dec 2024 | 828.10 | 831.10 | -3.00 -0.36 % | 11,922 | 3.35 % | 11,536 | 3.35 % | 11,162 | 0.53 % | 11,103 | -1.54 % | 11,277 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | | 29-Feb-24 | 28-Feb-24 | Change | 29-Feb-24 | (+/-) | 28-Feb-24 | (+/-) | 27-Feb-24 | (+/-) | 23-Feb-24 | (+/-) | 22-Feb-24 |
| PTTH24 | Mar 2024 | 5,642 | 34.30 | 34.25 | 0.05 0.15 % | 2,656 | -65.76 % | 7,757 | 182.69 % | 2,744 | -0.04 % | 2,745 | 9.98 % | 2,496 |
| GUNKULM24 | Jun 2024 | 5,210 | 2.75 | 2.88 | -0.13 -4.51 % | 9,927 | 58.12 % | 6,278 | -7.27 % | 6,770 | 0.00 % | 6,770 | 28.63 % | 5,263 |
| BEMH24 | Mar 2024 | 5,041 | 7.89 | 7.97 | -0.08 -1.00 % | 16,432 | 13.97 % | 14,418 | 16.04 % | 12,425 | -32.58 % | 18,429 | 2.81 % | 17,925 |
| JMTH24 | Mar 2024 | 5,025 | 22.60 | 22.73 | -0.13 -0.57 % | 9,888 | -7.60 % | 10,701 | 0.21 % | 10,679 | -0.86 % | 10,772 | -3.49 % | 11,161 |
| GUNKULH24 | Mar 2024 | 2,575 | 2.77 | 2.92 | -0.15 -5.14 % | 122,485 | -0.59 % | 123,217 | 0.02 % | 123,196 | 0.00 % | 123,200 | -0.39 % | 123,680 |
| WHAM24 | Jun 2024 | 2,514 | 4.54 | 4.50 | 0.04 0.89 % | 15,548 | 3.36 % | 15,043 | 1.91 % | 14,761 | 7.74 % | 13,700 | -6.80 % | 14,700 |
| CBGH24 | Mar 2024 | 2,508 | 69.69 | 71.06 | -1.37 -1.93 % | 4,135 | -0.60 % | 4,160 | 2.21 % | 4,070 | -10.15 % | 4,530 | 1.09 % | 4,481 |
| BANPUZ24 | Dec 2024 | 2,114 | 5.59 | 5.70 | -0.11 -1.93 % | 20,703 | 0.53 % | 20,593 | 1.51 % | 20,287 | 0.04 % | 20,279 | -7.72 % | 21,975 |
| WHAH24 | Mar 2024 | 2,043 | 4.63 | 4.55 | 0.08 1.76 % | 14,259 | -12.35 % | 16,268 | 5.55 % | 15,413 | 16.08 % | 13,278 | 4.08 % | 12,758 |
| BEAUTYH24 | Mar 2024 | 2,034 | 0.58 | 0.58 | 0.00 0.00 % | 6,309 | -2.76 % | 6,488 | -12.31 % | 7,399 | 0.52 % | 7,361 | -0.01 % | 7,362 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | Volume | | Settle Price | | | | | | |
|-------------------------|------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|----------|-----------|------------|-----------|-----------|---------------|
| | | 29-Feb-24 | (+/-) | 28-Feb-24 | (+/-) | 27-Feb-24 | (+/-) | 23-Feb-24 | (+/-) | 22-Feb-24 | (Contract) | 29-Feb-24 | 28-Feb-24 | Change |
| GUNKULH24 | Mar 2024 | 122,485 | -0.59 % | 123,217 | 0.02 % | 123,196 | 0.00 % | 123,200 | -0.39 % | 123,680 | 2,575 | 2.77 | 2.92 | -0.15 -5.14 % |
| BLANDM24 | Jun 2024 | 108,891 | 0.00 % | 108,886 | 0.00 % | 108,881 | -0.03 % | 108,910 | 0.04 % | 108,866 | 5 | 0.68 | 0.74 | -0.06 -8.11 % |
| KTCH24 | Mar 2024 | 76,772 | 0.05 % | 76,730 | 0.05 % | 76,690 | 0.00 % | 76,690 | -0.05 % | 76,729 | 63 | 42.70 | 43.23 | -0.53 -1.23 % |
| BLANDH24 | Mar 2024 | 51,336 | -0.01 % | 51,340 | -0.95 % | 51,834 | -0.95 % | 52,333 | 0.00 % | 52,333 | 0 | 0.68 | 0.72 | -0.04 -5.56 % |
| BANPUM24 | Jun 2024 | 46,198 | 0.28 % | 46,067 | -0.25 % | 46,184 | -0.41 % | 46,372 | -10.09 % | 51,576 | 146 | 5.48 | 5.64 | -0.16 -2.84 % |
| BECH24 | Mar 2024 | 43,069 | 0.00 % | 43,070 | -0.24 % | 43,174 | -0.01 % | 43,180 | 0.02 % | 43,171 | 6 | 4.42 | 4.38 | 0.04 0.91 % |
| JASH24X | Mar 2024 | 37,767 | 0.00 % | 37,767 | 0.00 % | 37,767 | 0.00 % | 37,767 | -1.30 % | 38,264 | 1,006 | 2.06 | 2.10 | -0.04 -1.90 % |
| KTBU24 | Sep 2024 | 37,681 | 0.03 % | 37,668 | 1.08 % | 37,265 | 0.54 % | 37,066 | -2.36 % | 37,963 | 433 | 15.65 | 15.75 | -0.10 -0.63 % |
| TTBM24 | Jun 2024 | 36,140 | 1.38 % | 35,648 | 0.14 % | 35,598 | -1.28 % | 36,058 | 2.40 % | 35,212 | 505 | 1.80 | 1.78 | 0.02 1.12 % |
| SUPERH24 | Mar 2024 | 33,575 | -0.01 % | 33,578 | 0.01 % | 33,575 | 0.02 % | 33,568 | 0.00 % | 33,568 | 3 | 0.34 | 0.39 | -0.05 ##### % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| TTA | 6.95 | 0.30 | 4.51 |
| DELTA | 71.25 | 2.25 | 3.26 |
| PSL | 8.90 | 0.25 | 2.89 |
| HANA | 37.00 | 1.00 | 2.78 |
| IVL | 23.30 | 0.60 | 2.64 |
| TOA | 20.00 | 0.50 | 2.56 |
| GLOBAL | 17.00 | 0.40 | 2.41 |
| CRC | 34.75 | 0.75 | 2.21 |
| KCE | 37.75 | 0.75 | 2.03 |
| AMATA | 22.50 | 0.40 | 1.81 |

Top Losser (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| THANI | 2.06 | -0.22 | -9.65 |
| EGCO | 117.50 | -12.50 | -9.62 |
| ITD | 0.85 | -0.09 | -9.57 |
| SUPER | 0.34 | -0.03 | -8.11 |
| TASCO | 15.90 | -1.20 | -7.02 |
| GUNKUL | 2.74 | -0.18 | -6.16 |
| BJC | 24.20 | -1.55 | -6.02 |
| BEC | 4.14 | -0.26 | -5.91 |
| BCP | 41.50 | -2.00 | -4.60 |
| SAWAD | 38.00 | -1.75 | -4.40 |

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 |
| 29/02/2024 | 86,088 | 95,468 | -9,380 | 28,597 | 23,295 | 5,302 | 99,886 | 95,808 | 4,078 | 214,571 | 682,389 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 29/02/2024 | 12,319 | 8,265 | 4,054 | 1,408 | 1,479 | -71 | 7,130 | 11,113 | -3,983 | 20,857 | 54,900 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|------|--------------------|--------|--------|----------------|--------|-------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 29/02/2024 | 46 | 338 | -292 | 13,410 | 18,118 | -4,708 | 24,282 | 19,282 | 5,000 | 37,738 | 123,977 |