

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		07-Feb-24	06-Feb-24	Change		07-Feb-24	(+/-)	06-Feb-24	(+/-)	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24
S50G24	Feb 2024	852.50	850.20	2.30	0.27 %	321	29.44 %	248	11.71 %	222	-4.31 %	232	12.08 %	207
S50H24	Mar 2024	849.30	847.00	2.30	0.27 %	580,889	-0.35 %	582,947	2.30 %	569,850	-4.76 %	598,314	-6.06 %	636,924
S50J24	Apr 2024	848.30	845.50	2.80	0.33 %	108	3.85 %	104	16.85 %	89	1.14 %	88	7.32 %	82
S50M24	Jun 2024	845.80	843.80	2.00	0.24 %	61,113	-3.15 %	63,098	5.17 %	59,998	-6.95 %	64,482	5.78 %	60,958
S50U24	Sep 2024	843.30	841.10	2.20	0.26 %	19,745	-1.59 %	20,065	1.86 %	19,699	-2.72 %	20,249	-2.56 %	20,780
S50Z24	Dec 2024	843.20	841.00	2.20	0.26 %	12,282	3.60 %	11,855	5.92 %	11,192	-2.91 %	11,528	5.88 %	10,888

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest								
			07-Feb-24	06-Feb-24	Change		07-Feb-24	(+/-)	06-Feb-24	(+/-)	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24
VGIH24	Mar 2024	12,770	1.73	1.66	0.07	4.22 %	17,741	82.71 %	9,710	-0.15 %	9,725	1.55 %	9,577	0.09 %	9,568
VGIM24	Jun 2024	10,078	1.71	1.66	0.05	3.01 %	9,643	111.10 %	4,568	0.24 %	4,557	0.00 %	4,557	0.00 %	4,557
BEAUTYM24	Jun 2024	5,501	0.67	0.63	0.04	6.35 %	6,591	314.53 %	1,590	-23.89 %	2,089	0.05 %	2,088	0.05 %	2,087
TTBH24	Mar 2024	5,273	1.83	1.85	-0.02	-1.08 %	39,997	5.28 %	37,990	1.66 %	37,371	50.79 %	24,784	6.45 %	23,283
WHAH24	Mar 2024	3,580	4.92	4.88	0.04	0.82 %	14,208	-0.11 %	14,224	-9.87 %	15,782	10.30 %	14,308	-9.30 %	15,775
BEMH24	Mar 2024	3,554	7.44	7.58	-0.14	-1.85 %	24,538	8.70 %	22,575	0.06 %	22,561	0.12 %	22,535	9.73 %	20,537
WHAM24	Jun 2024	3,057	4.89	4.83	0.06	1.24 %	16,150	-10.80 %	18,106	79.16 %	10,106	17.44 %	8,605	0.00 %	8,605
SAMARTM24	Jun 2024	3,006	6.05	5.95	0.10	1.68 %	10,008	33.40 %	7,502	7.14 %	7,002	0.00 %	7,002	0.00 %	7,002
KTBM24	Jun 2024	2,209	15.81	15.76	0.05	0.32 %	29,347	-3.60 %	30,444	4.83 %	29,041	-0.71 %	29,250	-0.43 %	29,375
BCHH24	Mar 2024	2,136	22.69	22.12	0.57	2.58 %	2,821	-43.49 %	4,992	58.48 %	3,150	3.41 %	3,046	-16.09 %	3,630

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest								Volume		Settle Price		
		07-Feb-24	(+/-)	06-Feb-24	(+/-)	05-Feb-24	(+/-)	02-Feb-24	(+/-)	01-Feb-24	(Contract)	07-Feb-24	06-Feb-24	Change
GUNKULH24	Mar 2024	120,304	-0.34 %	120,710	-3.23 %	124,742	-1.67 %	126,863	1.57 %	124,906	166	3.12	3.15	-0.03 -0.95 %
BLANDM24	Jun 2024	108,844	0.00 %	108,844	0.47 %	108,334	0.00 %	108,334	0.00 %	108,334	0	0.76	0.74	0.02 2.70 %
KTCH24	Mar 2024	76,613	-1.10 %	77,463	1.14 %	76,590	-0.02 %	76,602	0.01 %	76,594	0	44.48	44.12	0.36 0.82 %
TTBM24	Jun 2024	72,590	0.69 %	72,090	0.68 %	71,602	-1.27 %	72,524	15.15 %	62,984	500	1.82	1.79	0.03 1.68 %
BLANDH24	Mar 2024	54,917	2.02 %	53,828	0.05 %	53,802	2.13 %	52,682	0.00 %	52,682	2,109	0.76	0.74	0.02 2.70 %
BANPUM24	Jun 2024	49,663	0.60 %	49,367	0.01 %	49,360	0.00 %	49,359	5.32 %	46,867	410	6.33	6.21	0.12 1.93 %
BECH24	Mar 2024	42,643	0.00 %	42,642	0.00 %	42,642	0.00 %	42,642	0.00 %	42,642	9	4.86	4.70	0.16 3.40 %
TTBH24	Mar 2024	39,997	5.28 %	37,990	1.66 %	37,371	50.79 %	24,784	6.45 %	23,283	5,273	1.83	1.85	-0.02 -1.08 %
KTBU24	Sep 2024	37,645	0.00 %	37,644	-1.31 %	38,144	0.26 %	38,044	-0.52 %	38,243	3	15.84	16.12	-0.28 -1.74 %
JASH24X	Mar 2024	37,536	0.07 %	37,508	0.02 %	37,501	0.00 %	37,501	1.35 %	37,001	151	2.08	2.02	0.06 2.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.68	0.06	9.68
BJC	25.75	1.05	4.25
SAMART	6.15	0.25	4.24
CKP	4.00	0.12	3.09
JMT	23.40	0.70	3.08
CRC	33.75	1.00	3.05
VGI	1.71	0.05	3.01
PTTGC	35.25	1.00	2.92
BLAND	0.75	0.02	2.74
AMATA	22.60	0.60	2.73
COM7	22.60	0.60	2.73

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	5.40	-0.20	-3.57
ERW	4.94	-0.16	-3.14
CBG	73.25	-2.00	-2.66
BDMS	28.00	-0.75	-2.61
BEM	7.45	-0.15	-1.97
JAS	2.10	-0.04	-1.87
TU	15.30	-0.20	-1.29
DELTA	81.75	-1.00	-1.21
SCC	271.00	-3.00	-1.09
KCE	45.75	-0.50	-1.08
TTB	1.83	-0.02	-1.08

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
02/07/2024	60,389	54,956	5,433	23,482	21,530	1,952	64,727	72,112	-7,385	148,598	674,458

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2024	20,369	14,011	6,358	2,055	1,470	585	10,252	17,195	-6,943	32,676	67,939

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2024	0	61	-61	8,902	23,959	-15,057	31,359	16,241	15,118	40,261	113,877