

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Mar-24	05-Mar-24	Change	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24
S50H24	Mar 2024	834.70	826.10	8.60 1.04 %	615,448	0.46 %	612,613	2.51 %	597,633	-1.09 %	604,249	3.80 %	582,118
S50J24	Apr 2024	833.50	825.00	8.50 1.03 %	269	-10.93 %	302	44.50 %	209	-13.28 %	241	-8.37 %	263
S50K24	May 2024	832.40	824.00	8.40 1.02 %	105	-30.92 %	152	-11.63 %	172	##### %	22	##### %	8
S50M24	Jun 2024	831.60	823.10	8.50 1.03 %	75,954	0.44 %	75,625	2.56 %	73,738	5.06 %	70,184	3.98 %	67,496
S50U24	Sep 2024	829.20	820.70	8.50 1.04 %	22,754	-0.45 %	22,856	8.18 %	21,127	2.95 %	20,522	-0.29 %	20,582
S50Z24	Dec 2024	829.40	820.90	8.50 1.04 %	12,409	4.19 %	11,910	3.85 %	11,469	-0.70 %	11,550	-3.12 %	11,922

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Mar-24	05-Mar-24	Change	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24
BDMSM24	Jun 2024	5,434	29.45	28.25	1.20 4.25 %	2,339	-67.38 %	7,170	-35.20 %	11,065	50.85 %	7,335	1.38 %	7,235
BAMM24	Jun 2024	4,006	8.70	8.11	0.59 7.27 %	4,409	-25.30 %	5,902	-12.63 %	6,755	32.69 %	5,091	2.31 %	4,976
VGIM24	Jun 2024	3,169	1.46	1.43	0.03 2.10 %	14,423	28.09 %	11,260	0.04 %	11,256	0.01 %	11,255	0.01 %	11,254
WHAM24	Jun 2024	3,031	4.64	4.53	0.11 2.43 %	14,618	3.72 %	14,094	7.87 %	13,066	-7.02 %	14,052	-9.62 %	15,548
BEMH24	Mar 2024	3,012	7.95	8.13	-0.18 -2.21 %	17,904	5.93 %	16,902	-0.02 %	16,905	-0.02 %	16,909	2.90 %	16,432
SUPERH24	Mar 2024	3,005	0.32	0.32	0.00 0.00 %	24,542	-7.52 %	26,539	0.01 %	26,537	-20.97 %	33,577	0.01 %	33,575
BAMH24	Mar 2024	2,372	8.95	8.44	0.51 6.04 %	8,213	-5.62 %	8,702	-4.39 %	9,102	1.08 %	9,005	-3.83 %	9,364
KTBM24	Jun 2024	2,164	15.36	15.53	-0.17 -1.09 %	23,746	2.20 %	23,235	-0.62 %	23,381	1.60 %	23,013	0.05 %	23,001
BEMM24	Jun 2024	2,007	7.96	8.14	-0.18 -2.21 %	5,796	21.03 %	4,789	0.19 %	4,780	11.60 %	4,283	-1.11 %	4,331
CPALLU24	Sep 2024	2,004	57.30	56.73	0.57 1.00 %	4,787	-29.46 %	6,786	0.00 %	6,786	0.00 %	6,786	-0.29 %	6,806

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(+/-)	29-Feb-24	(Contract)	06-Mar-24	05-Mar-24	Change
GUNKULH24	Mar 2024	121,433	-0.04 %	121,480	-0.03 %	121,519	0.10 %	121,402	-0.88 %	122,485	12	2.74	2.74	0.00 0.00 %
BLANDM24	Jun 2024	109,141	0.00 %	109,141	-0.05 %	109,191	0.28 %	108,891	0.00 %	108,891	0	0.69	0.71	-0.02 -2.82 %
KTCH24	Mar 2024	76,692	0.01 %	76,687	-0.01 %	76,698	-0.09 %	76,770	0.00 %	76,772	86	43.55	43.05	0.50 1.16 %
BLANDH24	Mar 2024	51,232	0.00 %	51,232	0.00 %	51,232	-0.13 %	51,301	-0.07 %	51,336	0	0.69	0.69	0.00 0.00 %
BANPUM24	Jun 2024	47,238	0.42 %	47,042	-0.01 %	47,049	-0.57 %	47,318	2.42 %	46,198	225	5.41	5.23	0.18 3.44 %
BECH24	Mar 2024	43,064	0.00 %	43,065	0.00 %	43,066	-0.01 %	43,072	0.01 %	43,069	1	4.19	4.09	0.10 2.44 %
KTBU24	Sep 2024	37,812	0.31 %	37,697	-0.26 %	37,795	0.28 %	37,691	0.03 %	37,681	215	15.57	15.68	-0.11 -0.70 %
JASH24X	Mar 2024	36,212	-1.86 %	36,898	0.32 %	36,779	0.03 %	36,768	-2.65 %	37,767	6	1.95	1.92	0.03 1.56 %
TTBM24	Jun 2024	35,896	-0.83 %	36,196	0.08 %	36,167	0.01 %	36,165	0.07 %	36,140	510	1.78	1.78	0.00 0.00 %
RSU24	Sep 2024	33,419	0.00 %	33,419	0.00 %	33,418	0.00 %	33,417	0.02 %	33,409	16	11.30	11.64	-0.34 -2.92 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	8.95	0.55	6.55
SAWAD	38.25	1.75	4.79
BANPU	5.55	0.25	4.72
DELTA	68.50	3.00	4.58
VGI	1.46	0.05	3.55
BDMS	29.25	1.00	3.54
AMATA	23.50	0.80	3.52
BEAUTY	0.61	0.02	3.39
TOP	59.00	1.75	3.06
BGRIM	27.25	0.75	2.83

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	8.95	-0.30	-3.24
BEM	8.10	-0.10	-1.22
GLOBAL	16.70	-0.20	-1.18
PSL	8.40	-0.10	-1.18
ICHI	17.70	-0.20	-1.12
STEC	9.90	-0.10	-1.00
KBANK	122.50	-1.00	-0.81
INTUCH	67.75	-0.50	-0.73
KTB	16.00	-0.10	-0.62
BCP	42.75	-0.25	-0.58

## 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
03/06/2024	102,790	75,245	27,545	33,634	38,284	-4,650	98,412	121,307	-22,895	234,836	726,939

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/06/2024	26,983	28,207	-1,224	2,922	2,825	97	20,288	19,161	1,127	50,193	76,330

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/06/2024	650	417	233	34,858	43,032	-8,174	35,837	27,896	7,941	71,345	153,779