

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Mar-24	06-Mar-24	Change	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24
S50H24	Mar 2024	836.30	834.70	1.60 0.19 %	568,732	-7.59 %	615,448	0.46 %	612,613	2.51 %	597,633	-1.09 %	604,249
S50J24	Apr 2024	834.00	833.50	0.50 0.06 %	299	11.15 %	269	-10.93 %	302	44.50 %	209	-13.28 %	241
S50K24	May 2024	834.40	832.40	2.00 0.24 %	121	15.24 %	105	-30.92 %	152	-11.63 %	172	##### %	22
S50M24	Jun 2024	833.10	831.60	1.50 0.18 %	74,028	-2.54 %	75,954	0.44 %	75,625	2.56 %	73,738	5.06 %	70,184
S50U24	Sep 2024	830.80	829.20	1.60 0.19 %	22,901	0.65 %	22,754	-0.45 %	22,856	8.18 %	21,127	2.95 %	20,522
S50Z24	Dec 2024	830.70	829.40	1.30 0.16 %	12,096	-2.52 %	12,409	4.19 %	11,910	3.85 %	11,469	-0.70 %	11,550

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Mar-24	06-Mar-24	Change	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24
WHAM24	Jun 2024	3,006	4.62	4.64	-0.02 -0.43 %	14,100	-3.54 %	14,618	3.72 %	14,094	7.87 %	13,066	-7.02 %	14,052
TRUEU24	Sep 2024	3,002	7.39	7.35	0.04 0.54 %	6,507	85.65 %	3,505	0.00 %	3,505	0.03 %	3,504	0.00 %	3,504
LHM24	Jun 2024	2,598	6.91	7.04	-0.13 -1.85 %	23,034	9.99 %	20,942	0.01 %	20,939	16.78 %	17,931	20.07 %	14,934
BCHM24	Jun 2024	2,100	21.82	21.63	0.19 0.88 %	911	-66.40 %	2,711	-6.87 %	2,911	80.70 %	1,611	-23.72 %	2,112
TTBM24	Jun 2024	2,027	1.80	1.78	0.02 1.12 %	33,920	-5.50 %	35,896	-0.83 %	36,196	0.08 %	36,167	0.01 %	36,165
TKNZ24	Dec 2024	2,000	10.08	10.08	0.00 0.00 %	3,002	0.00 %	3,002	0.00 %	3,002	49.95 %	2,002	0.00 %	2,002
BDMSM24	Jun 2024	1,701	29.25	29.45	-0.20 -0.68 %	3,539	51.30 %	2,339	-67.38 %	7,170	-35.20 %	11,065	50.85 %	7,335
CPALLM24	Jun 2024	1,598	57.50	57.30	0.20 0.35 %	2,134	-31.38 %	3,110	-1.21 %	3,148	8.40 %	2,904	8.36 %	2,680
BANPUZ24	Dec 2024	1,508	5.44	5.49	-0.05 -0.91 %	21,358	2.44 %	20,850	0.52 %	20,742	0.05 %	20,731	0.06 %	20,718
GUNKULM24	Jun 2024	1,500	2.73	2.74	-0.01 -0.36 %	9,841	5.35 %	9,341	0.00 %	9,341	11.61 %	8,369	0.36 %	8,339

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(+/-)	04-Mar-24	(+/-)	01-Mar-24	(Contract)	07-Mar-24	06-Mar-24	Change
GUNKULH24	Mar 2024	121,484	0.04 %	121,433	-0.04 %	121,480	-0.03 %	121,519	0.10 %	121,402	51	2.73	2.74	-0.01 -0.36 %
BLANDM24	Jun 2024	109,141	0.00 %	109,141	0.00 %	109,141	-0.05 %	109,191	0.28 %	108,891	5	0.70	0.69	0.01 1.45 %
KTCH24	Mar 2024	76,659	-0.04 %	76,692	0.01 %	76,687	-0.01 %	76,698	-0.09 %	76,770	7	43.55	43.55	0.00 0.00 %
BLANDH24	Mar 2024	51,233	0.00 %	51,232	0.00 %	51,232	0.00 %	51,232	-0.13 %	51,301	1	0.70	0.69	0.01 1.45 %
BANPUM24	Jun 2024	47,261	0.05 %	47,238	0.42 %	47,042	-0.01 %	47,049	-0.57 %	47,318	1,359	5.38	5.41	-0.03 -0.55 %
BECH24	Mar 2024	43,063	0.00 %	43,064	0.00 %	43,065	0.00 %	43,066	-0.01 %	43,072	1	4.19	4.19	0.00 0.00 %
KTBU24	Sep 2024	37,713	-0.26 %	37,812	0.31 %	37,697	-0.26 %	37,795	0.28 %	37,691	1	15.38	15.57	-0.19 -1.22 %
JASH24X	Mar 2024	36,208	-0.01 %	36,212	-1.86 %	36,898	0.32 %	36,779	0.03 %	36,768	4	1.98	1.95	0.03 1.54 %
TTBM24	Jun 2024	33,920	-5.50 %	35,896	-0.83 %	36,196	0.08 %	36,167	0.01 %	36,165	2,027	1.80	1.78	0.02 1.12 %
RSU24	Sep 2024	33,408	-0.03 %	33,419	0.00 %	33,419	0.00 %	33,418	0.00 %	33,417	0	12.87	11.30	1.57 13.89 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.30	0.01	3.45
KKP	54.50	1.75	3.32
INTUCH	69.50	1.75	2.58
ADVANC	211.00	5.00	2.43
VGI	1.49	0.03	2.05
GPSC	52.75	1.00	1.93
BCH	21.90	0.30	1.39
TRUE	7.45	0.10	1.36
CK	23.30	0.30	1.30
CPALL	58.25	0.75	1.30

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	18.90	-0.80	-4.06
SPRC	8.75	-0.35	-3.85
TOP	56.75	-2.25	-3.81
SAWAD	37.25	-1.00	-2.61
CBG	63.75	-1.50	-2.30
TTA	6.70	-0.15	-2.19
LH	7.10	-0.15	-2.07
STA	19.30	-0.40	-2.03
STEC	9.70	-0.20	-2.02
TKN	10.20	-0.20	-1.92

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
03/07/2024	77,049	80,958	-3,909	26,953	23,866	3,087	95,427	94,605	822	199,429	678,177

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/07/2024	30,213	28,895	1,318	3,044	2,430	614	18,650	20,582	-1,932	51,907	78,008

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/07/2024	139	289	-150	10,013	12,164	-2,151	24,293	21,992	2,301	34,445	126,363