

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		11-Mar-24	08-Mar-24	Change	11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24
S50H24	Mar 2024	841.10	844.10	-3.00 -0.36 %	557,258	-3.94 %	580,138	2.01 %	568,732	-7.59 %	615,448	0.46 %	612,613
S50J24	Apr 2024	839.70	843.40	-3.70 -0.44 %	311	0.00 %	311	4.01 %	299	11.15 %	269	-10.93 %	302
S50K24	May 2024	839.50	841.80	-2.30 -0.27 %	137	20.18 %	114	-5.79 %	121	15.24 %	105	-30.92 %	152
S50M24	Jun 2024	837.70	840.90	-3.20 -0.38 %	77,874	2.02 %	76,329	3.11 %	74,028	-2.54 %	75,954	0.44 %	75,625
S50U24	Sep 2024	835.30	838.50	-3.20 -0.38 %	23,054	-2.11 %	23,550	2.83 %	22,901	0.65 %	22,754	-0.45 %	22,856
S50Z24	Dec 2024	835.50	838.50	-3.00 -0.36 %	12,048	-2.96 %	12,416	2.65 %	12,096	-2.52 %	12,409	4.19 %	11,910

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Mar-24	08-Mar-24	Change	11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24
AAVM24	Jun 2024	2,100	2.35	2.36	-0.01 -0.42 %	18,801	5.03 %	17,901	0.09 %	17,885	0.01 %	17,884	0.53 %	17,789
BANPUM24	Jun 2024	2,058	5.52	5.51	0.01 0.18 %	48,613	3.83 %	46,819	-0.94 %	47,261	0.05 %	47,238	0.42 %	47,042
TRUEZ24	Dec 2024	2,001	7.66	7.56	0.10 1.32 %	4,501	80.04 %	2,500	0.00 %	2,500	##### %	1,200	##### %	500
TTBM24	Jun 2024	1,612	1.78	1.81	-0.03 -1.66 %	34,894	1.44 %	34,399	1.41 %	33,920	-5.50 %	35,896	-0.83 %	36,196
IRPCM24	Jun 2024	1,505	1.93	1.94	-0.01 -0.52 %	17,039	3.05 %	16,534	0.15 %	16,510	3.19 %	15,999	0.11 %	15,981
BEMM24	Jun 2024	1,504	8.09	8.14	-0.05 -0.61 %	6,221	7.39 %	5,793	-7.90 %	6,290	8.52 %	5,796	21.03 %	4,789
PTTM24	Jun 2024	1,301	34.00	34.10	-0.10 -0.29 %	5,000	2.00 %	4,902	28.97 %	3,801	35.70 %	2,801	-28.14 %	3,898
BDMSM24	Jun 2024	1,300	29.24	28.99	0.25 0.86 %	2,638	-25.44 %	3,538	-0.03 %	3,539	51.30 %	2,339	-67.38 %	7,170
BAMH24	Mar 2024	1,290	9.02	8.98	0.04 0.45 %	7,588	1.92 %	7,445	1.29 %	7,350	-10.51 %	8,213	-5.62 %	8,702
SUPERH24	Mar 2024	1,156	0.32	0.32	0.00 0.00 %	21,472	-0.32 %	21,542	0.00 %	21,541	-12.23 %	24,542	-7.52 %	26,539

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24	(+/-)	05-Mar-24	(Contract)	11-Mar-24	08-Mar-24	Change
GUNKULH24	Mar 2024	121,521	0.00 %	121,523	0.03 %	121,484	0.04 %	121,433	-0.04 %	121,480	0	2.80	2.86	-0.06 -2.10 %
BLANDM24	Jun 2024	109,143	0.00 %	109,142	0.00 %	109,141	0.00 %	109,141	0.00 %	109,141	5	0.69	0.69	0.00 0.00 %
KTCH24	Mar 2024	76,577	-0.11 %	76,659	0.00 %	76,659	-0.04 %	76,692	0.01 %	76,687	24	44.58	44.23	0.35 0.79 %
BLANDH24	Mar 2024	51,215	-0.04 %	51,233	0.00 %	51,233	0.00 %	51,232	0.00 %	51,232	19	0.69	0.69	0.00 0.00 %
BANPUM24	Jun 2024	48,613	3.83 %	46,819	-0.94 %	47,261	0.05 %	47,238	0.42 %	47,042	2,058	5.52	5.51	0.01 0.18 %
BECH24	Mar 2024	43,060	-0.01 %	43,063	0.00 %	43,063	0.00 %	43,064	0.00 %	43,065	0	4.50	4.49	0.01 0.22 %
KTBU24	Sep 2024	37,738	0.02 %	37,731	0.05 %	37,713	-0.26 %	37,812	0.31 %	37,697	207	15.40	15.45	-0.05 -0.32 %
JASH24X	Mar 2024	36,209	0.00 %	36,209	0.00 %	36,208	-0.01 %	36,212	-1.86 %	36,898	4	1.93	2.02	-0.09 -4.46 %
TTBM24	Jun 2024	34,894	1.44 %	34,399	1.41 %	33,920	-5.50 %	35,896	-0.83 %	36,196	1,612	1.78	1.81	-0.03 -1.66 %
RSU24	Sep 2024	33,406	-0.01 %	33,408	0.00 %	33,408	-0.03 %	33,419	0.00 %	33,419	3	11.39	12.96	-1.57 ##### %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.30	0.50	4.24
STEC	10.60	0.40	3.92
SUPER	0.31	0.01	3.33
CPF	18.80	0.50	2.73
BGRIM	29.25	0.75	2.63
CHG	2.94	0.06	2.08
GPSC	56.00	1.00	1.82
SCGP	28.75	0.50	1.77
PSL	8.60	0.10	1.18
KTC	44.75	0.50	1.13

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.45	-0.35	-3.98
BBL	138.00	-4.00	-2.82
VGI	1.45	-0.04	-2.68
PTTEP	149.00	-3.50	-2.30
DELTA	68.75	-1.50	-2.14
LH	7.05	-0.15	-2.08
TOP	56.50	-1.00	-1.74
CPALL	56.75	-1.00	-1.73
ICHI	18.20	-0.30	-1.62
MINT	32.25	-0.50	-1.53

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
03/11/2024	66,932	70,819	-3,887	28,195	24,774	3,421	74,761	74,295	466	169,888	670,682

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/11/2024	36,602	37,952	-1,350	4,223	4,059	164	24,780	23,594	1,186	65,605	88,088

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/11/2024	173	581	-408	16,607	31,899	-15,292	41,543	25,843	15,700	58,323	130,983