

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		12-Mar-24	11-Mar-24	Change	12-Mar-24	(+/-)	11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24
S50H24	Mar 2024	842.70	841.10	1.60 0.19 %	561,959	0.84 %	557,258	-3.94 %	580,138	2.01 %	568,732	-7.59 %	615,448
S50J24	Apr 2024	839.00	839.70	-0.70 -0.08 %	308	-0.96 %	311	0.00 %	311	4.01 %	299	11.15 %	269
S50K24	May 2024	839.70	839.50	0.20 0.02 %	218	59.12 %	137	20.18 %	114	-5.79 %	121	15.24 %	105
S50M24	Jun 2024	839.30	837.70	1.60 0.19 %	79,148	1.64 %	77,874	2.02 %	76,329	3.11 %	74,028	-2.54 %	75,954
S50U24	Sep 2024	836.70	835.30	1.40 0.17 %	22,409	-2.80 %	23,054	-2.11 %	23,550	2.83 %	22,901	0.65 %	22,754
S50Z24	Dec 2024	837.10	835.50	1.60 0.19 %	12,493	3.69 %	12,048	-2.96 %	12,416	2.65 %	12,096	-2.52 %	12,409

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Mar-24	11-Mar-24	Change	12-Mar-24	(+/-)	11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24	(+/-)	06-Mar-24
BEMM24	Jun 2024	6,004	8.14	8.09	0.05 0.62 %	10,723	72.37 %	6,221	7.39 %	5,793	-7.90 %	6,290	8.52 %	5,796
BEMH24	Mar 2024	4,506	8.05	8.02	0.03 0.37 %	16,897	-2.90 %	17,402	-2.80 %	17,904	-0.03 %	17,909	0.03 %	17,904
TRUEM24	Jun 2024	4,348	7.78	7.58	0.20 2.64 %	21,882	5.10 %	20,821	0.62 %	20,692	0.00 %	20,693	2.51 %	20,187
AAVH24	Mar 2024	4,034	2.32	2.34	-0.02 -0.85 %	19,864	-16.74 %	23,859	0.06 %	23,844	-2.29 %	24,404	0.28 %	24,336
THCOMH24	Mar 2024	2,992	13.65	13.00	0.65 5.00 %	2,871	-29.37 %	4,065	3.75 %	3,918	-2.27 %	4,009	2.53 %	3,910
LHM24	Jun 2024	2,520	6.82	6.83	-0.01 -0.15 %	25,049	11.19 %	22,529	4.65 %	21,528	-6.54 %	23,034	9.99 %	20,942
WHAM24	Jun 2024	2,506	4.67	4.70	-0.03 -0.64 %	15,111	15.25 %	13,111	0.00 %	13,111	-7.01 %	14,100	-3.54 %	14,618
BEAUTYM24	Jun 2024	2,504	0.63	0.63	0.00 0.00 %	2,624	23.77 %	2,120	8.77 %	1,949	10.24 %	1,768	2.37 %	1,727
STAM24	Jun 2024	2,463	19.11	19.10	0.01 0.05 %	2,589	80.80 %	1,432	38.22 %	1,036	25.73 %	824	0.24 %	822
TTBM24	Jun 2024	2,005	1.76	1.78	-0.02 -1.12 %	36,397	4.31 %	34,894	1.44 %	34,399	1.41 %	33,920	-5.50 %	35,896

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		12-Mar-24	(+/-)	11-Mar-24	(+/-)		12-Mar-24	11-Mar-24	Change
GUNKULH24	Mar 2024	121,581	0.05 %	121,521	0.00 %	115	2.83	2.80	0.03 1.07 %
BLANDM24	Jun 2024	109,144	0.00 %	109,143	0.00 %	2	0.71	0.69	0.02 2.90 %
KTCH24	Mar 2024	76,576	0.00 %	76,577	-0.11 %	1	44.77	44.58	0.19 0.43 %
BLANDH24	Mar 2024	51,215	0.00 %	51,215	-0.04 %	0	0.68	0.69	-0.01 -1.45 %
BANPUM24	Jun 2024	49,872	2.59 %	48,613	3.83 %	1,592	5.40	5.52	-0.12 -2.17 %
BECH24	Mar 2024	43,060	0.00 %	43,060	-0.01 %	0	4.42	4.50	-0.08 -1.78 %
KTBU24	Sep 2024	37,745	0.02 %	37,738	0.02 %	14	15.40	15.40	0.00 0.00 %
TTBM24	Jun 2024	36,397	4.31 %	34,894	1.44 %	2,005	1.76	1.78	-0.02 -1.12 %
JASH24X	Mar 2024	36,209	0.00 %	36,209	0.00 %	534	1.89	1.93	-0.04 -2.07 %
RSU24	Sep 2024	33,406	0.00 %	33,406	-0.01 %	4	11.41	11.39	0.02 0.18 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	9.50	0.80	9.20
THCOM	13.80	0.90	6.98
BAM	9.30	0.40	4.49
BEAUTY	0.62	0.02	3.33
TRUE	7.80	0.25	3.31
STA	20.00	0.30	1.52
CHG	2.98	0.04	1.36
DELTA	69.50	0.75	1.09
OSP	20.00	0.20	1.01
SCGP	29.00	0.25	0.87

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	5.45	-0.15	-2.68
GFPT	12.00	-0.30	-2.44
PSL	8.40	-0.20	-2.33
EPG	7.05	-0.15	-2.08
HANA	38.75	-0.75	-1.90
STEC	10.40	-0.20	-1.89
BGRIM	28.75	-0.50	-1.71
CK	23.30	-0.40	-1.69
PTG	8.85	-0.15	-1.67
TTB	1.83	-0.03	-1.61

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
03/12/2024	82,531	83,458	-927	24,326	24,855	-529	86,452	84,996	1,456	193,309	676,535

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2024	12,706	11,771	935	1,416	1,282	134	8,585	9,654	-1,069	22,707	58,994

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2024	213	594	-381	9,942	8,223	1,719	13,158	14,496	-1,338	23,313	106,234