

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		13-Mar-24	12-Mar-24	Change	13-Mar-24	(+/-)	12-Mar-24	(+/-)	11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24
S50H24	Mar 2024	845.40	842.70	2.70 0.32 %	555,641	-1.12 %	561,959	0.84 %	557,258	-3.94 %	580,138	2.01 %	568,732
S50J24	Apr 2024	844.50	839.00	5.50 0.66 %	318	3.25 %	308	-0.96 %	311	0.00 %	311	4.01 %	299
S50K24	May 2024	843.00	839.70	3.30 0.39 %	235	7.80 %	218	59.12 %	137	20.18 %	114	-5.79 %	121
S50M24	Jun 2024	842.30	839.30	3.00 0.36 %	87,103	10.05 %	79,148	1.64 %	77,874	2.02 %	76,329	3.11 %	74,028
S50U24	Sep 2024	839.70	836.70	3.00 0.36 %	23,185	3.46 %	22,409	-2.80 %	23,054	-2.11 %	23,550	2.83 %	22,901
S50Z24	Dec 2024	839.90	837.10	2.80 0.33 %	12,982	3.91 %	12,493	3.69 %	12,048	-2.96 %	12,416	2.65 %	12,096

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Mar-24	12-Mar-24	Change	13-Mar-24	(+/-)	12-Mar-24	(+/-)	11-Mar-24	(+/-)	08-Mar-24	(+/-)	07-Mar-24
JASM24X	Jun 2024	18,015	1.94	1.82	0.12 6.59 %	22,310	362.38 %	4,825	-0.62 %	4,855	0.00 %	4,855	0.02 %	4,854
JASH24X	Mar 2024	15,510	1.97	1.89	0.08 4.23 %	20,199	-44.22 %	36,209	0.00 %	36,209	0.00 %	36,209	0.00 %	36,208
TRUEM24	Jun 2024	9,988	7.76	7.78	-0.02 -0.26 %	22,166	1.30 %	21,882	5.10 %	20,821	0.62 %	20,692	0.00 %	20,693
VGIM24	Jun 2024	8,935	1.60	1.46	0.14 9.59 %	18,041	-5.21 %	19,032	2.98 %	18,481	2.83 %	17,972	16.22 %	15,464
GUNKULM24	Jun 2024	4,665	2.85	2.83	0.02 0.71 %	13,029	25.70 %	10,365	0.00 %	10,365	0.02 %	10,363	5.30 %	9,841
BTSM24	Jun 2024	4,113	5.45	5.21	0.24 4.61 %	17,090	17.94 %	14,491	0.00 %	14,491	3.84 %	13,955	0.25 %	13,920
TPIPLH24	Mar 2024	4,000	1.38	1.36	0.02 1.47 %	2,909	0.00 %	2,909	0.00 %	2,909	0.00 %	2,909	-1.69 %	2,959
BEMH24	Mar 2024	3,521	8.13	8.05	0.08 0.99 %	14,393	-14.82 %	16,897	-2.90 %	17,402	-2.80 %	17,904	-0.03 %	17,909
IRPCM24	Jun 2024	3,502	1.95	1.93	0.02 1.04 %	18,045	12.47 %	16,044	-5.84 %	17,039	3.05 %	16,534	0.15 %	16,510
VGIZ24	Dec 2024	3,421	1.60	1.40	0.20 14.29 %	5,421	171.05 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		13-Mar-24	(+/-)	12-Mar-24	(+/-)		13-Mar-24	12-Mar-24	Change
GUNKULH24	Mar 2024	121,576	0.00 %	121,581	0.05 %	550	2.83	2.83	0.00 0.00 %
BLANDM24	Jun 2024	109,751	0.56 %	109,144	0.00 %	607	0.70	0.71	-0.01 -1.41 %
KTCH24	Mar 2024	76,576	0.00 %	76,576	0.00 %	1,866	46.20	44.77	1.43 3.19 %
BLANDH24	Mar 2024	51,223	0.02 %	51,215	0.00 %	12	0.70	0.68	0.02 2.94 %
BANPUM24	Jun 2024	49,814	-0.12 %	49,872	2.59 %	885	5.48	5.40	0.08 1.48 %
BECH24	Mar 2024	43,060	0.00 %	43,060	0.00 %	1	4.49	4.42	0.07 1.58 %
KTBU24	Sep 2024	37,761	0.04 %	37,745	0.02 %	23	15.38	15.40	-0.02 -0.13 %
TTBM24	Jun 2024	35,907	-1.35 %	36,397	4.31 %	1,013	1.79	1.76	0.03 1.70 %
RSU24	Sep 2024	33,403	-0.01 %	33,406	0.00 %	1	11.38	11.41	-0.03 -0.26 %
SUPERM24	Jun 2024	25,523	0.02 %	25,518	0.00 %	5	0.32	0.31	0.01 3.23 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	1.61	0.17	11.81
BEAUTY	0.66	0.04	6.45
BTS	5.40	0.25	4.85
BCP	43.00	1.75	4.24
PTTGC	39.00	1.50	4.00
SPRC	8.75	0.30	3.55
SCGP	30.00	1.00	3.45
IVL	24.70	0.80	3.35
TOP	57.75	1.75	3.12
THANI	2.24	0.06	2.75

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.38	-0.07	-4.83
EGCO	115.50	-4.50	-3.75
CHG	2.92	-0.06	-2.01
GPSC	54.75	-1.00	-1.79
BGRIM	28.25	-0.50	-1.74
AAV	2.28	-0.04	-1.72
COM7	19.00	-0.30	-1.55
BH	225.00	-3.00	-1.32
ICHI	17.80	-0.20	-1.11
GULF	44.75	-0.50	-1.10

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
13/03/2024	80,393	68,895	11,498	32,579	35,508	-2,929	80,805	89,374	-8,569	193,777	679,464

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/03/2024	35,975	37,994	-2,019	3,620	4,419	-799	25,182	22,364	2,818	64,777	87,640

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/03/2024	1,519	1,285	234	26,975	23,879	3,096	32,483	35,813	-3,330	60,977	125,443