

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Mar-24	13-Mar-24	Change	14-Mar-24	(+/-)	13-Mar-24	(+/-)	12-Mar-24	(+/-)	11-Mar-24	(+/-)	08-Mar-24
S50H24	Mar 2024	852.80	845.40	7.40 0.88 %	558,335	0.48 %	555,641	-1.12 %	561,959	0.84 %	557,258	-3.94 %	580,138
S50J24	Apr 2024	850.20	844.50	5.70 0.67 %	331	4.09 %	318	3.25 %	308	-0.96 %	311	0.00 %	311
S50K24	May 2024	850.20	843.00	7.20 0.85 %	231	-1.70 %	235	7.80 %	218	59.12 %	137	20.18 %	114
S50M24	Jun 2024	849.50	842.30	7.20 0.85 %	92,114	5.75 %	87,103	10.05 %	79,148	1.64 %	77,874	2.02 %	76,329
S50U24	Sep 2024	846.70	839.70	7.00 0.83 %	23,776	2.55 %	23,185	3.46 %	22,409	-2.80 %	23,054	-2.11 %	23,550
S50Z24	Dec 2024	847.00	839.90	7.10 0.85 %	12,832	-1.16 %	12,982	3.91 %	12,493	3.69 %	12,048	-2.96 %	12,416

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Mar-24	13-Mar-24	Change	14-Mar-24	(+/-)	13-Mar-24	(+/-)	12-Mar-24	(+/-)	11-Mar-24	(+/-)	08-Mar-24
IRPCM24	Jun 2024	24,007	2.00	1.95	0.05 2.56 %	36,046	99.76 %	18,045	12.47 %	16,044	-5.84 %	17,039	3.05 %	16,534
AAVH24	Mar 2024	13,137	2.40	2.29	0.11 4.80 %	13,366	-32.68 %	19,854	-0.05 %	19,864	-16.74 %	23,859	0.06 %	23,844
AAVM24	Jun 2024	12,010	2.41	2.31	0.10 4.33 %	28,308	42.92 %	19,807	2.62 %	19,302	2.66 %	18,801	5.03 %	17,901
BECH24	Mar 2024	11,920	4.55	4.49	0.06 1.34 %	41,159	-4.41 %	43,060	0.00 %	43,060	0.00 %	43,060	-0.01 %	43,063
JASH24X	Mar 2024	9,020	1.98	1.97	0.01 0.51 %	20,189	-0.05 %	20,199	-44.22 %	36,209	0.00 %	36,209	0.00 %	36,209
JASM24X	Jun 2024	9,017	1.96	1.94	0.02 1.03 %	31,294	40.27 %	22,310	362.38 %	4,825	-0.62 %	4,855	0.00 %	4,855
STPIH24	Mar 2024	4,516	3.34	3.21	0.13 4.05 %	10,750	-0.28 %	10,780	0.00 %	10,780	0.00 %	10,780	0.00 %	10,780
STPIZ24	Dec 2024	4,500	3.40	3.26	0.14 4.29 %	5,000	900.00 %	500	0.00 %	500	0.00 %	500	0.00 %	500
SIRIM24	Jun 2024	4,500	1.67	1.69	-0.02 -1.18 %	4,592	-9.82 %	5,092	0.00 %	5,092	0.00 %	5,092	-8.96 %	5,593
GUNKULM24	Jun 2024	4,219	2.87	2.85	0.02 0.70 %	10,248	-21.34 %	13,029	25.70 %	10,365	0.00 %	10,365	0.02 %	10,363

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		14-Mar-24	(+/-)	13-Mar-24	(+/-)		14-Mar-24	13-Mar-24	Change
GUNKULH24	Mar 2024	121,078	-0.41 %	121,576	0.00 %	2	2.86	2.83	0.03 1.06 %
BLANDM24	Jun 2024	109,751	0.00 %	109,751	0.56 %	0	0.70	0.70	0.00 0.00 %
KTCH24	Mar 2024	74,732	-2.41 %	76,576	0.00 %	0	45.99	46.20	-0.21 -0.45 %
BLANDH24	Mar 2024	51,226	0.01 %	51,223	0.02 %	3	0.70	0.70	0.00 0.00 %
BANPUM24	Jun 2024	48,845	-1.95 %	49,814	-0.12 %	2,087	5.63	5.48	0.15 2.74 %
BECH24	Mar 2024	41,159	-4.41 %	43,060	0.00 %	11,920	4.55	4.49	0.06 1.34 %
KTBU24	Sep 2024	37,661	-0.26 %	37,761	0.04 %	100	15.71	15.38	0.33 2.15 %
IRPCM24	Jun 2024	36,046	99.76 %	18,045	12.47 %	24,007	2.00	1.95	0.05 2.56 %
TTBM24	Jun 2024	35,927	0.06 %	35,907	-1.35 %	1,021	1.78	1.79	-0.01 -0.56 %
RSU24	Sep 2024	33,403	0.00 %	33,403	-0.01 %	0	12.69	11.38	1.31 11.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	21.30	1.50	7.58
AAV	2.44	0.16	7.02
VGI	1.72	0.11	6.83
STPI	3.38	0.16	4.97
TTA	7.20	0.30	4.35
PSL	8.70	0.35	4.19
SPRC	9.10	0.35	4.00
PTTGC	40.25	1.25	3.21
TRUE	8.10	0.25	3.18
MINT	33.50	1.00	3.08

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	10.40	-0.20	-1.89
BEAUTY	0.65	-0.01	-1.52
HANA	38.25	-0.50	-1.29
KCE	38.50	-0.50	-1.28
AMATA	23.40	-0.30	-1.27
SIRI	1.82	-0.02	-1.09
BGRIM	28.00	-0.25	-0.88
RATCH	29.25	-0.25	-0.85
THCOM	13.70	-0.10	-0.72
INTUCH	70.00	-0.50	-0.71

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
14/03/2024	106,582	71,438	35,144	28,009	29,944	-1,935	68,493	101,702	-33,209	203,084	687,619

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2024	22,416	18,371	4,045	1,977	2,490	-513	13,556	17,088	-3,532	37,949	68,327

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2024	613	297	316	17,025	12,957	4,068	14,461	18,845	-4,384	32,099	111,801