

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		18-Mar-24	15-Mar-24	Change	18-Mar-24	(+/-)	15-Mar-24	(+/-)	14-Mar-24	(+/-)	13-Mar-24	(+/-)	12-Mar-24
S50H24	Mar 2024	847.30	846.30	1.00 0.12 %	526,751	-0.78 %	530,887	-4.92 %	558,335	0.48 %	555,641	-1.12 %	561,959
S50J24	Apr 2024	845.00	844.40	0.60 0.07 %	335	5.35 %	318	-3.93 %	331	4.09 %	318	3.25 %	308
S50K24	May 2024	844.70	844.20	0.50 0.06 %	240	0.42 %	239	3.46 %	231	-1.70 %	235	7.80 %	218
S50M24	Jun 2024	844.10	843.20	0.90 0.11 %	98,562	5.03 %	93,842	1.88 %	92,114	5.75 %	87,103	10.05 %	79,148
S50U24	Sep 2024	841.50	840.60	0.90 0.11 %	24,395	3.40 %	23,593	-0.77 %	23,776	2.55 %	23,185	3.46 %	22,409
S50Z24	Dec 2024	841.70	840.90	0.80 0.10 %	13,369	1.23 %	13,207	2.92 %	12,832	-1.16 %	12,982	3.91 %	12,493

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Mar-24	15-Mar-24	Change	18-Mar-24	(+/-)	15-Mar-24	(+/-)	14-Mar-24	(+/-)	13-Mar-24	(+/-)	12-Mar-24
AAVM24	Jun 2024	6,536	2.43	2.46	-0.03 -1.22 %	32,320	22.73 %	26,335	-6.97 %	28,308	42.92 %	19,807	2.62 %	19,302
BTSM24	Jun 2024	6,358	5.48	5.35	0.13 2.43 %	24,933	30.47 %	19,110	2.55 %	18,635	9.04 %	17,090	17.94 %	14,491
BEMM24	Jun 2024	5,513	8.18	8.28	-0.10 -1.21 %	19,738	29.57 %	15,234	29.84 %	11,733	9.41 %	10,724	0.01 %	10,723
CPFM24	Jun 2024	5,000	19.07	18.71	0.36 1.92 %	7,848	141.55 %	3,249	14.08 %	2,848	-3.29 %	2,945	-3.25 %	3,044
CPFH24	Mar 2024	4,513	18.96	18.61	0.35 1.88 %	11,890	-11.19 %	13,388	0.01 %	13,387	-0.02 %	13,390	-2.18 %	13,688
SIRIM24	Jun 2024	3,039	1.73	1.75	-0.02 -1.14 %	6,772	59.30 %	4,251	-7.43 %	4,592	-9.82 %	5,092	0.00 %	5,092
IRPCM24	Jun 2024	3,011	1.94	1.95	-0.01 -0.51 %	34,513	-0.10 %	34,547	-4.16 %	36,046	99.76 %	18,045	12.47 %	16,044
TTBM24	Jun 2024	2,525	1.77	1.75	0.02 1.14 %	37,935	-2.53 %	38,919	8.33 %	35,927	0.06 %	35,907	-1.35 %	36,397
PTTM24	Jun 2024	2,306	34.61	34.75	-0.14 -0.40 %	4,308	104.66 %	2,105	31.15 %	1,605	-65.10 %	4,599	-17.86 %	5,599
WHAM24	Jun 2024	2,006	4.70	4.70	0.00 0.00 %	15,595	0.00 %	15,595	3.21 %	15,110	-6.20 %	16,109	6.60 %	15,111

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		18-Mar-24	(+/-)	15-Mar-24	(+/-)	14-Mar-24	(+/-)	13-Mar-24	(+/-)	12-Mar-24	(Contract)	18-Mar-24	15-Mar-24	Change
GUNKULH24	Mar 2024	121,116	-0.02 %	121,141	0.05 %	121,078	-0.41 %	121,576	0.00 %	121,581	0	2.90	2.90	0.00 0.00 %
BLANDM24	Jun 2024	109,751	0.00 %	109,751	0.00 %	109,751	0.00 %	109,751	0.56 %	109,144	6	0.70	0.68	0.02 2.94 %
KTCH24	Mar 2024	74,734	0.00 %	74,732	0.00 %	74,732	-2.41 %	76,576	0.00 %	76,576	5	45.05	44.74	0.31 0.69 %
BLANDH24	Mar 2024	51,233	0.01 %	51,226	0.00 %	51,226	0.01 %	51,223	0.02 %	51,215	7	0.70	0.68	0.02 2.94 %
BANPUM24	Jun 2024	47,099	-0.63 %	47,397	-2.96 %	48,845	-1.95 %	49,814	-0.12 %	49,872	550	5.60	5.70	-0.10 -1.75 %
TTBM24	Jun 2024	37,935	-2.53 %	38,919	8.33 %	35,927	0.06 %	35,907	-1.35 %	36,397	2,525	1.77	1.75	0.02 1.14 %
KTBU24	Sep 2024	37,662	0.00 %	37,662	0.00 %	37,661	-0.26 %	37,761	0.04 %	37,745	0	15.93	15.62	0.31 1.98 %
IRPCM24	Jun 2024	34,513	-0.10 %	34,547	-4.16 %	36,046	99.76 %	18,045	12.47 %	16,044	3,011	1.94	1.95	-0.01 -0.51 %
RSU24	Sep 2024	33,403	0.00 %	33,403	0.00 %	33,403	0.00 %	33,403	-0.01 %	33,406	0	12.70	12.70	0.00 0.00 %
AAVM24	Jun 2024	32,320	22.73 %	26,335	-6.97 %	28,308	42.92 %	19,807	2.62 %	19,302	6,536	2.43	2.46	-0.03 -1.22 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.25	0.50	8.70
CRC	37.25	1.00	2.76
DELTA	68.25	1.75	2.63
TTB	1.85	0.04	2.21
CPF	18.80	0.40	2.17
KCE	38.75	0.75	1.97
BTS	5.40	0.10	1.89
BH	231.00	4.00	1.76
ADVANC	209.00	3.00	1.46
GPSC	54.75	0.75	1.39

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.42	-0.08	-3.20
SUPER	0.31	-0.01	-3.13
STGT	9.45	-0.25	-2.58
BEM	8.20	-0.20	-2.38
PSL	8.40	-0.20	-2.33
BCP	43.50	-1.00	-2.25
SPRC	8.90	-0.20	-2.20
JMT	22.30	-0.50	-2.19
S	0.90	-0.02	-2.17
AP	10.20	-0.20	-1.92
KKP	51.00	-1.00	-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
18/03/2024	91,318	78,585	12,733	26,352	26,995	-643	71,548	83,638	-12,090	189,218	663,652

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/03/2024	18,106	21,478	-3,372	1,490	1,579	-89	16,743	13,282	3,461	36,339	68,103

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/03/2024	579	139	440	21,431	11,811	9,620	12,306	22,366	-10,060	34,316	131,489