

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|---------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 20-Mar-24 | 19-Mar-24 | Change | 20-Mar-24 | (+/-) | 19-Mar-24 | (+/-) | 18-Mar-24 | (+/-) | 15-Mar-24 | (+/-) | 14-Mar-24 |
| S50H24 | Mar 2024 | 838.70 | 843.40 | -4.70 -0.56 % | 501,256 | -2.08 % | 511,880 | -2.82 % | 526,751 | -0.78 % | 530,887 | -4.92 % | 558,335 |
| S50J24 | Apr 2024 | 837.30 | 841.80 | -4.50 -0.53 % | 325 | -2.40 % | 333 | -0.60 % | 335 | 5.35 % | 318 | -3.93 % | 331 |
| S50K24 | May 2024 | 835.00 | 842.00 | -7.00 -0.83 % | 243 | 1.67 % | 239 | -0.42 % | 240 | 0.42 % | 239 | 3.46 % | 231 |
| S50M24 | Jun 2024 | 835.10 | 840.20 | -5.10 -0.61 % | 111,066 | 6.45 % | 104,336 | 5.86 % | 98,562 | 5.03 % | 93,842 | 1.88 % | 92,114 |
| S50U24 | Sep 2024 | 832.80 | 837.80 | -5.00 -0.60 % | 26,259 | 3.51 % | 25,368 | 3.99 % | 24,395 | 3.40 % | 23,593 | -0.77 % | 23,776 |
| S50Z24 | Dec 2024 | 833.20 | 838.20 | -5.00 -0.60 % | 13,813 | 0.97 % | 13,680 | 2.33 % | 13,369 | 1.23 % | 13,207 | 2.92 % | 12,832 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|----------|-----------|
| | | | 20-Mar-24 | 19-Mar-24 | Change | 20-Mar-24 | (+/-) | 19-Mar-24 | (+/-) | 18-Mar-24 | (+/-) | 15-Mar-24 | (+/-) | 14-Mar-24 |
| TRUEM24 | Jun 2024 | 21,059 | 7.80 | 7.82 | -0.02 -0.26 % | 35,921 | 53.47 % | 23,406 | 0.24 % | 23,350 | -0.14 % | 23,382 | 0.12 % | 23,355 |
| TRUEH24 | Mar 2024 | 12,081 | 7.80 | 7.92 | -0.12 -1.52 % | 17,744 | -0.08 % | 17,759 | 0.00 % | 17,759 | -0.38 % | 17,827 | -0.08 % | 17,842 |
| BTSM24 | Jun 2024 | 3,857 | 5.51 | 5.44 | 0.07 1.29 % | 22,648 | -9.17 % | 24,935 | 0.01 % | 24,933 | 30.47 % | 19,110 | 2.55 % | 18,635 |
| AAVH24 | Mar 2024 | 3,518 | 2.36 | 2.42 | -0.06 -2.48 % | 9,304 | -14.07 % | 10,828 | 16.28 % | 9,312 | 19.22 % | 7,811 | -41.56 % | 13,366 |
| WHAM24 | Jun 2024 | 3,507 | 4.68 | 4.66 | 0.02 0.43 % | 17,082 | -5.83 % | 18,139 | 16.31 % | 15,595 | 0.00 % | 15,595 | 3.21 % | 15,110 |
| RSZ24 | Dec 2024 | 3,190 | 12.66 | 11.52 | 1.14 9.90 % | 12,918 | 32.79 % | 9,728 | 2.10 % | 9,528 | 0.00 % | 9,528 | 0.00 % | 9,528 |
| AAVM24 | Jun 2024 | 3,068 | 2.40 | 2.43 | -0.03 -1.23 % | 33,488 | 4.78 % | 31,959 | -1.12 % | 32,320 | 22.73 % | 26,335 | -6.97 % | 28,308 |
| WHAH24 | Mar 2024 | 3,026 | 4.76 | 4.74 | 0.02 0.42 % | 7,524 | -24.93 % | 10,023 | -9.21 % | 11,040 | 0.05 % | 11,035 | -0.07 % | 11,043 |
| RSH24X | Mar 2024 | 2,901 | 12.89 | 12.87 | 0.02 0.16 % | 19,268 | -13.09 % | 22,169 | 0.00 % | 22,169 | 0.00 % | 22,169 | -0.01 % | 22,171 |
| KTBM24 | Jun 2024 | 2,865 | 15.41 | 15.45 | -0.04 -0.26 % | 25,092 | 5.36 % | 23,816 | 0.45 % | 23,709 | -0.72 % | 23,880 | -0.09 % | 23,901 |

Most Active OI(Contract)

| Single Stock Futures | Contact Month | * Open Interest | | | | Volume | | Settle Price | | | | | | |
|-------------------------|------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|------------|-----------|-----------|---------------|
| | | 20-Mar-24 | (+/-) | 19-Mar-24 | (+/-) | 18-Mar-24 | (+/-) | 15-Mar-24 | (+/-) | 14-Mar-24 | (Contract) | 20-Mar-24 | 19-Mar-24 | Change |
| GUNKULH24 | Mar 2024 | 120,164 | -0.79 % | 121,118 | 0.00 % | 121,116 | -0.02 % | 121,141 | 0.05 % | 121,078 | 1,090 | 2.88 | 2.88 | 0.00 0.00 % |
| BLANDM24 | Jun 2024 | 109,746 | 0.00 % | 109,745 | -0.01 % | 109,751 | 0.00 % | 109,751 | 0.00 % | 109,751 | 1 | 0.70 | 0.69 | 0.01 1.45 % |
| KTCH24 | Mar 2024 | 74,732 | 0.00 % | 74,732 | 0.00 % | 74,734 | 0.00 % | 74,732 | 0.00 % | 74,732 | 3 | 45.05 | 44.74 | 0.31 0.69 % |
| BLANDH24 | Mar 2024 | 50,728 | -0.97 % | 51,227 | -0.01 % | 51,233 | 0.01 % | 51,226 | 0.00 % | 51,226 | 1 | 0.70 | 0.69 | 0.01 1.45 % |
| BANPUM24 | Jun 2024 | 47,101 | 0.37 % | 46,926 | -0.37 % | 47,099 | -0.63 % | 47,397 | -2.96 % | 48,845 | 765 | 5.58 | 5.56 | 0.02 0.36 % |
| KTBU24 | Sep 2024 | 38,662 | 2.38 % | 37,762 | 0.27 % | 37,662 | 0.00 % | 37,662 | 0.00 % | 37,661 | 1,100 | 15.90 | 15.92 | -0.02 -0.13 % |
| TTBM24 | Jun 2024 | 37,440 | 1.35 % | 36,940 | -2.62 % | 37,935 | -2.53 % | 38,919 | 8.33 % | 35,927 | 1,001 | 1.78 | 1.76 | 0.02 1.14 % |
| TRUEM24 | Jun 2024 | 35,921 | 53.47 % | 23,406 | 0.24 % | 23,350 | -0.14 % | 23,382 | 0.12 % | 23,355 | 21,059 | 7.80 | 7.82 | -0.02 -0.26 % |
| IRPCM24 | Jun 2024 | 34,535 | -1.40 % | 35,024 | 1.48 % | 34,513 | -0.10 % | 34,547 | -4.16 % | 36,046 | 515 | 1.91 | 1.94 | -0.03 -1.55 % |
| LHM24 | Jun 2024 | 33,712 | 0.15 % | 33,663 | 10.19 % | 30,551 | -0.09 % | 30,578 | 12.13 % | 27,271 | 50 | 6.78 | 6.75 | 0.03 0.44 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| BCP | 44.75 | 2.00 | 4.68 |
| SGP | 8.10 | 0.15 | 1.89 |
| GLOBAL | 17.20 | 0.30 | 1.78 |
| MTC | 47.00 | 0.75 | 1.62 |
| CENTEL | 43.25 | 0.50 | 1.17 |
| AP | 10.10 | 0.10 | 1.00 |
| BSRC | 10.20 | 0.10 | 0.99 |
| BAY | 26.75 | 0.25 | 0.94 |
| BTS | 5.40 | 0.05 | 0.93 |
| AMATA | 23.80 | 0.20 | 0.85 |

Top Losser (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| TTA | 6.40 | -0.25 | -3.76 |
| COM7 | 18.10 | -0.70 | -3.72 |
| THCOM | 13.10 | -0.50 | -3.68 |
| SPRC | 8.65 | -0.30 | -3.35 |
| SCC | 257.00 | -8.00 | -3.02 |
| SIRI | 1.65 | -0.05 | -2.94 |
| SAMART | 6.25 | -0.15 | -2.34 |
| EA | 34.50 | -0.75 | -2.13 |
| STGT | 9.20 | -0.20 | -2.13 |
| JAS | 1.94 | -0.04 | -2.02 |

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 |
| 20/03/2024 | 105,969 | 115,946 | -9,977 | 29,613 | 28,228 | 1,385 | 93,080 | 84,488 | 8,592 | 228,662 | 652,962 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 20/03/2024 | 15,475 | 12,446 | 3,029 | 1,194 | 1,112 | 82 | 9,323 | 12,434 | -3,111 | 25,992 | 64,625 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 20/03/2024 | 734 | 663 | 71 | 17,153 | 13,630 | 3,523 | 23,303 | 26,897 | -3,594 | 41,190 | 141,335 |