

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-Mar-24	20-Mar-24	Change	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(+/-)	18-Mar-24	(+/-)	15-Mar-24
S50H24	Mar 2024	851.10	838.70	12.40 1.48 %	518,057	3.35 %	501,256	-2.08 %	511,880	-2.82 %	526,751	-0.78 %	530,887
S50J24	Apr 2024	848.00	837.30	10.70 1.28 %	358	10.15 %	325	-2.40 %	333	-0.60 %	335	5.35 %	318
S50K24	May 2024	847.50	835.00	12.50 1.50 %	276	13.58 %	243	1.67 %	239	-0.42 %	240	0.42 %	239
S50M24	Jun 2024	847.50	835.10	12.40 1.48 %	124,394	12.00 %	111,066	6.45 %	104,336	5.86 %	98,562	5.03 %	93,842
S50U24	Sep 2024	845.00	832.80	12.20 1.46 %	27,501	4.73 %	26,259	3.51 %	25,368	3.99 %	24,395	3.40 %	23,593
S50Z24	Dec 2024	845.10	833.20	11.90 1.43 %	14,206	2.85 %	13,813	0.97 %	13,680	2.33 %	13,369	1.23 %	13,207

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Mar-24	20-Mar-24	Change	21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(+/-)	18-Mar-24	(+/-)	15-Mar-24
EAH24	Mar 2024	23,425	35.51	34.69	0.82 2.36 %	16,475	-5.92 %	17,512	-0.74 %	17,642	-1.88 %	17,980	-0.01 %	17,981
EAZ24	Dec 2024	11,904	35.88	35.05	0.83 2.37 %	12,509	1,739.56 %	680	0.15 %	679	-9.95 %	754	11.05 %	679
PRMM24	Jun 2024	6,000	7.42	7.33	0.09 1.23 %	9,109	192.71 %	3,112	-0.06 %	3,114	-0.35 %	3,125	19.27 %	2,620
WHAM24	Jun 2024	5,509	4.74	4.68	0.06 1.28 %	9,571	-43.97 %	17,082	-5.83 %	18,139	16.31 %	15,595	0.00 %	15,595
BANPUM24	Jun 2024	5,084	5.60	5.58	0.02 0.36 %	47,171	0.15 %	47,101	0.37 %	46,926	-0.37 %	47,099	-0.63 %	47,397
CPALLM24	Jun 2024	2,680	54.30	55.50	-1.20 -2.16 %	4,745	-10.35 %	5,293	24.22 %	4,261	-6.10 %	4,538	4.85 %	4,328
MBKM24	Jun 2024	2,628	18.30	15.59	2.71 17.38 %	1,388	305.85 %	342	1.18 %	338	7.64 %	314	-23.41 %	410
VGIM24	Jun 2024	2,561	1.65	1.62	0.03 1.85 %	20,657	2.62 %	20,130	8.26 %	18,594	26.74 %	14,671	-6.12 %	15,628
SIRIM24	Jun 2024	2,516	1.66	1.67	-0.01 -0.60 %	9,316	19.39 %	7,803	7.11 %	7,285	7.58 %	6,772	59.30 %	4,251
TTBM24	Jun 2024	2,506	1.80	1.78	0.02 1.12 %	37,938	1.33 %	37,440	1.35 %	36,940	-2.62 %	37,935	-2.53 %	38,919

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		21-Mar-24	(+/-)	20-Mar-24	(+/-)	19-Mar-24	(+/-)	18-Mar-24	(+/-)	15-Mar-24	(Contract)	21-Mar-24	20-Mar-24	Change
GUNKULH24	Mar 2024	120,074	-0.07 %	120,164	-0.79 %	121,118	0.00 %	121,116	-0.02 %	121,141	1,037	2.92	2.88	0.04 1.39 %
BLANDM24	Jun 2024	109,745	0.00 %	109,746	0.00 %	109,745	-0.01 %	109,751	0.00 %	109,751	0	0.70	0.70	0.00 0.00 %
KTCH24	Mar 2024	74,726	-0.01 %	74,732	0.00 %	74,732	0.00 %	74,734	0.00 %	74,732	10	45.35	45.05	0.30 0.67 %
BLANDH24	Mar 2024	50,737	0.02 %	50,728	-0.97 %	51,227	-0.01 %	51,233	0.01 %	51,226	10	0.70	0.70	0.00 0.00 %
BANPUM24	Jun 2024	47,171	0.15 %	47,101	0.37 %	46,926	-0.37 %	47,099	-0.63 %	47,397	5,084	5.60	5.58	0.02 0.36 %
KTBU24	Sep 2024	38,662	0.00 %	38,662	2.38 %	37,762	0.27 %	37,662	0.00 %	37,662	200	15.92	15.90	0.02 0.13 %
TTBM24	Jun 2024	37,938	1.33 %	37,440	1.35 %	36,940	-2.62 %	37,935	-2.53 %	38,919	2,506	1.80	1.78	0.02 1.12 %
IRPCM24	Jun 2024	35,294	2.20 %	34,535	-1.40 %	35,024	1.48 %	34,513	-0.10 %	34,547	775	1.95	1.91	0.04 2.09 %
AAVM24	Jun 2024	34,982	4.46 %	33,488	4.78 %	31,959	-1.12 %	32,320	22.73 %	26,335	1,515	2.39	2.40	-0.01 -0.42 %
LHM24	Jun 2024	34,295	1.73 %	33,712	0.15 %	33,663	10.19 %	30,551	-0.09 %	30,578	1,103	6.80	6.78	0.02 0.29 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	18.20	2.50	15.92
DELTA	72.25	5.50	8.24
JAS	2.08	0.14	7.22
BAM	10.00	0.55	5.82
BCP	46.75	2.00	4.47
HANA	39.00	1.50	4.00
SAWAD	41.50	1.50	3.75
VGI	1.67	0.06	3.73
KCE	39.75	1.25	3.25
JMT	22.50	0.70	3.21
TRUE	8.05	0.25	3.21

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	5.25	-0.20	-3.67
SPALI	20.40	-0.30	-1.45
BJC	24.90	-0.35	-1.39
CPALL	54.75	-0.75	-1.35
CRC	36.75	-0.50	-1.34
GLOBAL	17.00	-0.20	-1.16
CPF	18.60	-0.20	-1.06
TQM	26.00	-0.25	-0.95
BCH	21.40	-0.20	-0.93
AMATA	23.60	-0.20	-0.84

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
21/03/2024	145,134	105,447	39,687	32,154	37,477	-5,323	99,678	134,042	-34,364	276,966	684,792

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/03/2024	38,626	36,569	2,057	3,587	3,864	-277	24,260	26,040	-1,780	66,473	91,706

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/03/2024	1,281	1,605	-324	21,936	16,244	5,692	26,975	32,343	-5,368	50,192	144,103