

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-Apr-24	22-Apr-24	Change	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24
S50J24	Apr 2024	830.70	824.50	6.20 0.75 %	545	5.42 %	517	0.78 %	513	-5.35 %	542	-12.16 %	617
S50K24	May 2024	830.60	824.20	6.40 0.78 %	452	7.11 %	422	-6.84 %	453	15.86 %	391	-11.54 %	442
S50M24	Jun 2024	829.40	823.00	6.40 0.78 %	598,114	3.32 %	578,888	-2.82 %	595,662	-4.07 %	620,912	3.83 %	598,024
S50U24	Sep 2024	827.00	820.60	6.40 0.78 %	56,358	-4.52 %	59,027	-4.87 %	62,047	2.65 %	60,444	21.49 %	49,754
S50Z24	Dec 2024	828.00	821.80	6.20 0.75 %	21,326	-3.43 %	22,084	-2.34 %	22,613	6.68 %	21,197	5.33 %	20,124
S50H25	Mar 2025	824.00	817.80	6.20 0.76 %	8,223	-0.81 %	8,290	-0.66 %	8,345	19.62 %	6,976	7.65 %	6,480

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Apr-24	22-Apr-24	Change	23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24
TTBM24	Jun 2024	24,795	1.81	1.77	0.04 2.26 %	31,233	35.17 %	23,106	-0.30 %	23,175	-19.96 %	28,954	-17.58 %	35,128
TTBU24	Sep 2024	15,500	1.79	1.75	0.04 2.29 %	18,459	523.83 %	2,959	0.00 %	2,959	-2.31 %	3,029	##### %	527
KTBU24	Sep 2024	10,802	16.34	16.74	-0.40 -2.39 %	50,616	3.75 %	48,786	0.41 %	48,585	-0.81 %	48,980	6.26 %	46,094
KTBM24	Dec 2024	10,302	16.50	16.87	-0.37 -2.19 %	22,059	2.33 %	21,556	0.01 %	21,554	0.00 %	21,553	2.38 %	21,051
JASZ24	Dec 2024	8,500	3.11	3.25	-0.14 -4.31 %	4,662	301.20 %	1,162	75.00 %	664	0.00 %	664	-69.32 %	2,164
JASM24X	Jun 2024	6,674	3.36	3.36	0.00 0.00 %	24,783	8.15 %	22,916	-43.36 %	40,460	8.07 %	37,437	-8.55 %	40,937
LHU24	Sep 2024	5,000	6.92	6.97	-0.05 -0.72 %	10,481	91.22 %	5,481	0.00 %	5,481	0.00 %	5,481	-8.36 %	5,981
KTBM24	Jun 2024	4,005	16.25	16.67	-0.42 -2.52 %	18,639	15.15 %	16,187	1.65 %	15,925	2.04 %	15,606	-5.25 %	16,471
BDMSM24	Jun 2024	3,450	27.99	28.24	-0.25 -0.89 %	7,819	-4.87 %	8,219	14.65 %	7,169	4.37 %	6,869	-13.68 %	7,958
TUM24	Jun 2024	2,618	14.50	14.27	0.23 1.61 %	7,122	24.71 %	5,711	-1.86 %	5,819	1.82 %	5,715	3.36 %	5,529

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		23-Apr-24	(+/-)	22-Apr-24	(+/-)	19-Apr-24	(+/-)	18-Apr-24	(+/-)	17-Apr-24	(Contract)	23-Apr-24	22-Apr-24	Change
GUNKULM24	Jun 2024	121,357	0.84 %	120,342	1.30 %	118,802	0.01 %	118,793	0.02 %	118,765	1,020	2.59	2.59	0.00 0.00 %
BLANDM24	Jun 2024	113,277	0.13 %	113,127	0.44 %	112,626	-0.88 %	113,624	0.45 %	113,119	650	0.68	0.68	0.00 0.00 %
KTCU24	Sep 2024	74,591	0.03 %	74,571	0.00 %	74,571	-36.11 %	116,711	##### %	21	100	43.03	42.54	0.49 1.15 %
BECM24	Jun 2024	59,183	0.00 %	59,183	20.33 %	49,183	-0.01 %	49,186	0.00 %	49,184	2	4.64	4.54	0.10 2.20 %
KTBU24	Sep 2024	50,616	3.75 %	48,786	0.41 %	48,585	-0.81 %	48,980	6.26 %	46,094	10,802	16.34	16.74	-0.40 -2.39 %
BLANDH25	Mar 2025	46,500	0.00 %	46,500	0.00 %	46,500	1.09 %	46,000	0.00 %	46,000	0	0.69	0.69	0.00 0.00 %
BANPUM24	Jun 2024	42,886	-0.49 %	43,098	0.39 %	42,929	-1.26 %	43,475	2.10 %	42,582	440	5.55	5.45	0.10 1.83 %
RSU24	Sep 2024	33,691	0.05 %	33,674	0.10 %	33,640	0.07 %	33,617	0.01 %	33,615	32	11.20	11.25	-0.05 -0.44 %
AAVM24	Jun 2024	33,238	-1.51 %	33,749	-4.01 %	35,159	-2.78 %	36,163	-1.29 %	36,634	632	2.28	2.24	0.04 1.79 %
TTBM24	Jun 2024	31,233	35.17 %	23,106	-0.30 %	23,175	-19.96 %	28,954	-17.58 %	35,128	24,795	1.81	1.77	0.04 2.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	1.68	0.12	7.69
STEC	10.40	0.45	4.52
THCOM	13.00	0.50	4.00
SCGP	33.25	1.25	3.91
OSP	21.00	0.70	3.45
BTS	6.20	0.20	3.33
MBK	16.50	0.50	3.12
BJC	25.75	0.75	3.00
CENTEL	45.25	1.25	2.84
HANA	37.75	1.00	2.72

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	19.90	-0.60	-2.93
BBL	138.00	-4.00	-2.82
PSL	7.70	-0.20	-2.53
KTB	16.20	-0.40	-2.41
TTA	6.10	-0.15	-2.40
GFPT	12.00	-0.20	-1.64
BAM	9.50	-0.15	-1.55
LH	7.20	-0.10	-1.37
AWC	4.42	-0.04	-0.90
BDMS	28.00	-0.25	-0.88

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
23/04/2024	133,035	94,602	38,433	29,701	38,122	-8,421	79,082	109,094	-30,012	241,818	685,018

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/04/2024	38,736	43,127	-4,391	6,182	5,392	790	29,441	25,840	3,601	74,359	92,045

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/04/2024	420	2,858	-2,438	9,328	6,381	2,947	10,668	11,177	-509	20,416	119,834