

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		29-Apr-24	26-Apr-24	Change	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24
S50K24	May 2024	833.50	831.60	1.90 0.23 %	469	-1.88 %	478	4.82 %	456	4.11 %	438	-3.10 %	452
S50M24	Jun 2024	833.20	831.90	1.30 0.16 %	561,912	4.85 %	535,936	-3.50 %	555,398	0.81 %	550,930	-7.89 %	598,114
S50N24	Jul 2024	832.60	831.20	1.40 0.17 %	4	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U24	Sep 2024	830.40	829.10	1.30 0.16 %	59,387	6.82 %	55,594	0.04 %	55,572	0.66 %	55,207	-2.04 %	56,358
S50Z24	Dec 2024	831.50	830.30	1.20 0.14 %	20,396	4.06 %	19,600	-2.45 %	20,093	-0.45 %	20,183	-5.36 %	21,326
S50H25	Mar 2025	827.50	826.00	1.50 0.18 %	8,508	4.44 %	8,146	0.21 %	8,129	-0.65 %	8,182	-0.50 %	8,223

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Apr-24	26-Apr-24	Change	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24
TTBM24	Jun 2024	20,492	1.80	1.78	0.02 1.12 %	54,394	13.96 %	47,730	10.76 %	43,095	-8.65 %	47,174	51.04 %	31,233
WHAM24	Jun 2024	6,229	4.94	4.81	0.13 2.70 %	10,595	19.64 %	8,856	-14.18 %	10,319	-8.87 %	11,323	-18.16 %	13,835
TRUEM24	Jun 2024	5,536	7.85	7.84	0.01 0.13 %	24,594	-9.25 %	27,100	0.00 %	27,101	-0.01 %	27,103	-1.74 %	27,583
LHU24	Sep 2024	4,402	7.02	6.99	0.03 0.43 %	24,887	21.48 %	20,487	95.47 %	10,481	0.00 %	10,481	0.00 %	10,481
TTBU24	Sep 2024	4,230	1.78	1.78	0.00 0.00 %	21,564	10.79 %	19,464	0.00 %	19,464	0.03 %	19,459	5.42 %	18,459
JASM24X	Jun 2024	3,036	3.19	3.19	0.00 0.00 %	49,755	5.27 %	47,264	8.01 %	43,759	4.71 %	41,789	68.62 %	24,783
LHM24	Jun 2024	3,029	7.18	7.11	0.07 0.98 %	14,280	-15.03 %	16,806	0.00 %	16,806	-5.63 %	17,809	1.41 %	17,562
BANPUM24	Jun 2024	2,892	5.46	5.34	0.12 2.25 %	44,449	-0.89 %	44,849	3.95 %	43,145	0.54 %	42,913	0.06 %	42,886
CPFM24	Jun 2024	2,826	19.05	18.52	0.53 2.86 %	10,049	21.36 %	8,280	-3.49 %	8,579	-3.31 %	8,873	0.05 %	8,869
CPFU24	Sep 2024	2,582	19.16	18.40	0.76 4.13 %	2,237	-53.55 %	4,816	0.00 %	4,816	0.00 %	4,816	-2.03 %	4,916

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24	(+/-)	23-Apr-24	(Contract)	29-Apr-24	26-Apr-24	Change
GUNKULM24	Jun 2024	121,362	0.00 %	121,362	0.00 %	121,361	-0.08 %	121,459	0.08 %	121,357	0	2.56	2.63	-0.07 -2.66 %
BLANDM24	Jun 2024	112,775	0.00 %	112,776	0.00 %	112,778	0.00 %	112,779	-0.44 %	113,277	0	0.67	0.68	-0.01 -1.47 %
KTCU24	Sep 2024	74,681	0.01 %	74,671	0.13 %	74,571	-0.03 %	74,591	0.00 %	74,591	170	43.17	42.43	0.74 1.74 %
BECM24	Jun 2024	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	1	4.82	4.79	0.03 0.63 %
TTBM24	Jun 2024	54,394	13.96 %	47,730	10.76 %	43,095	-8.65 %	47,174	51.04 %	31,233	20,492	1.80	1.78	0.02 1.12 %
JASM24X	Jun 2024	49,755	5.27 %	47,264	8.01 %	43,759	4.71 %	41,789	68.62 %	24,783	3,036	3.19	3.19	0.00 0.00 %
BLANDH25	Mar 2025	46,500	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	0	0.68	0.69	-0.01 -1.45 %
BANPUM24	Jun 2024	44,449	-0.89 %	44,849	3.95 %	43,145	0.54 %	42,913	0.06 %	42,886	2,892	5.46	5.34	0.12 2.25 %
KTBU24	Sep 2024	38,445	-2.26 %	39,333	-2.46 %	40,325	-3.87 %	41,949	-17.12 %	50,616	12	16.65	16.58	0.07 0.42 %
RSU24	Sep 2024	34,025	0.16 %	33,969	0.39 %	33,837	0.28 %	33,741	0.15 %	33,691	89	11.15	11.15	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	8.85	0.70	8.59
STA	17.50	0.90	5.42
PSL	7.70	0.25	3.36
TOA	24.70	0.80	3.35
BCPG	6.75	0.20	3.05
BANPU	5.45	0.15	2.83
AAV	2.34	0.06	2.63
TRUE	7.85	0.20	2.61
WHA	5.00	0.12	2.46
CPF	19.00	0.40	2.15

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.15	-0.35	-5.38
DELTA	70.00	-3.75	-5.08
BAM	9.85	-0.25	-2.48
BCH	20.90	-0.50	-2.34
HANA	38.50	-0.75	-1.91
JMT	21.10	-0.30	-1.40
OSP	21.10	-0.20	-0.94
BDMS	28.75	-0.25	-0.86
BH	246.00	-2.00	-0.81
KCE	39.75	-0.25	-0.62

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
29/04/2024	73,174	72,440	734	25,310	27,986	-2,676	80,138	78,196	1,942	178,622	651,118

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2024	24,998	26,694	-1,696	3,585	3,553	32	18,923	17,259	1,664	47,506	73,591

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2024	5,645	6,743	-1,098	11,696	12,463	-767	23,585	21,720	1,865	40,926	131,694