

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price				Open Interest								
		30-Apr-24	29-Apr-24	Change		30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24
S50K24	May 2024	835.80	833.50	2.30	0.28 %	511	8.96 %	469	-1.88 %	478	4.82 %	456	4.11 %	438
S50M24	Jun 2024	835.50	833.20	2.30	0.28 %	562,543	0.11 %	561,912	4.85 %	535,936	-3.50 %	555,398	0.81 %	550,930
S50N24	Jul 2024	834.50	832.60	1.90	0.23 %	40	900.00 %	4	0.00 %	0	0.00 %	0	0.00 %	0
S50U24	Sep 2024	832.30	830.40	1.90	0.23 %	60,025	1.07 %	59,387	6.82 %	55,594	0.04 %	55,572	0.66 %	55,207
S50Z24	Dec 2024	833.40	831.50	1.90	0.23 %	20,529	0.65 %	20,396	4.06 %	19,600	-2.45 %	20,093	-0.45 %	20,183
S50H25	Mar 2025	829.30	827.50	1.80	0.22 %	8,623	1.35 %	8,508	4.44 %	8,146	0.21 %	8,129	-0.65 %	8,182

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price				Open Interest								
			30-Apr-24	29-Apr-24	Change		30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(+/-)	24-Apr-24
TTBM24	Jun 2024	7,399	1.80	1.80	0.00	0.00 %	57,960	6.56 %	54,394	13.96 %	47,730	10.76 %	43,095	-8.65 %	47,174
LHU24	Sep 2024	5,600	7.07	7.02	0.05	0.71 %	30,487	22.50 %	24,887	21.48 %	20,487	95.47 %	10,481	0.00 %	10,481
JASM24X	Jun 2024	4,306	3.20	3.19	0.01	0.31 %	53,899	8.33 %	49,755	5.27 %	47,264	8.01 %	43,759	4.71 %	41,789
BTSM24	Jun 2024	4,033	6.35	6.34	0.01	0.16 %	20,495	5.08 %	19,504	-5.21 %	20,576	0.00 %	20,577	-2.42 %	21,088
CPFM24	Jun 2024	3,718	19.82	19.05	0.77	4.04 %	9,217	-8.28 %	10,049	21.36 %	8,280	-3.49 %	8,579	-3.31 %	8,873
KTBM24	Jun 2024	3,073	16.89	16.66	0.23	1.38 %	15,606	-2.55 %	16,014	-4.54 %	16,775	-4.65 %	17,593	-2.33 %	18,012
BEMM24	Jun 2024	3,023	8.34	8.20	0.14	1.71 %	15,769	0.06 %	15,759	-0.05 %	15,767	0.06 %	15,758	0.01 %	15,756
BANPUM24	Jun 2024	2,857	5.57	5.46	0.11	2.01 %	44,742	0.66 %	44,449	-0.89 %	44,849	3.95 %	43,145	0.54 %	42,913
JASU24X	Sep 2024	2,509	3.18	3.06	0.12	3.92 %	7,562	24.74 %	6,062	8.87 %	5,568	9.97 %	5,063	0.00 %	5,063
PRMM24	Jun 2024	2,500	7.62	7.45	0.17	2.28 %	16,285	10.15 %	14,785	-12.01 %	16,804	-5.19 %	17,724	-7.99 %	19,264
CHGH25	Mar 2025	2,500	2.90	2.82	0.08	2.84 %	4,500	-25.00 %	6,000	9.09 %	5,500	##### %	500	0.00 %	0

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price				
		30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(+/-)	25-Apr-24	(+/-)		24-Apr-24	30-Apr-24	29-Apr-24	Change	
GUNKULM24	Jun 2024	121,374	0.01 %	121,362	0.00 %	121,362	0.00 %	121,361	-0.08 %	121,459	12	2.59	2.56	0.03	1.17 %
BLANDM24	Jun 2024	112,776	0.00 %	112,775	0.00 %	112,776	0.00 %	112,778	0.00 %	112,779	32	0.68	0.67	0.01	1.49 %
KTCU24	Sep 2024	74,681	0.00 %	74,681	0.01 %	74,671	0.13 %	74,571	-0.03 %	74,591	40	43.54	43.17	0.37	0.86 %
BECM24	Jun 2024	59,182	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,183	0	4.85	4.82	0.03	0.62 %
TTBM24	Jun 2024	57,960	6.56 %	54,394	13.96 %	47,730	10.76 %	43,095	-8.65 %	47,174	7,399	1.80	1.80	0.00	0.00 %
JASM24X	Jun 2024	53,899	8.33 %	49,755	5.27 %	47,264	8.01 %	43,759	4.71 %	41,789	4,306	3.20	3.19	0.01	0.31 %
BLANDH25	Mar 2025	46,501	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	0.00 %	46,500	1	0.69	0.68	0.01	1.47 %
BANPUM24	Jun 2024	44,742	0.66 %	44,449	-0.89 %	44,849	3.95 %	43,145	0.54 %	42,913	2,857	5.57	5.46	0.11	2.01 %
KTBU24	Sep 2024	38,449	0.01 %	38,445	-2.26 %	39,333	-2.46 %	40,325	-3.87 %	41,949	19	17.00	16.65	0.35	2.10 %

## QA Report : TFEX Information

Thursday, 02 May 2024

RSU24 Sep 2024 34,090 0.19% 34,025 0.16% 33,969 0.39% 33,837 0.28% 33,741 65 11.13 11.15 -0.02 -0.18%

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.31	0.02	6.90
CBG	68.50	3.00	4.58
STGT	9.25	0.40	4.52
CPF	19.80	0.80	4.21
ICHI	18.10	0.70	4.02
STEC	10.70	0.40	3.88
VGI	1.71	0.06	3.64
BA	17.50	0.60	3.55
CPN	63.50	1.50	2.42
GFPT	12.90	0.30	2.38

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	20.10	-0.80	-3.83
TOP	54.50	-1.75	-3.11
BCP	42.00	-1.00	-2.33
JMT	20.70	-0.40	-1.90
MINT	33.00	-0.50	-1.49
PTTGC	36.75	-0.50	-1.34
KCE	39.25	-0.50	-1.26
BJC	24.50	-0.30	-1.21
KTC	43.00	-0.50	-1.15
SCC	249.00	-2.00	-0.80

### 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
30/04/2024	86,585	78,718	7,867	32,691	31,997	694	91,331	99,892	-8,561	210,607	652,271

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/04/2024	21,355	26,629	-5,274	2,939	3,314	-375	19,387	13,738	5,649	43,681	69,269

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/04/2024	2,163	1,883	280	6,958	4,811	2,147	10,410	12,837	-2,427	19,531	118,137