

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		03-May-24	02-May-24	Change	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24
S50K24	May 2024	837.70	833.30	4.40 0.53 %	445	-11.71 %	504	-1.37 %	511	8.96 %	469	-1.88 %	478
S50M24	Jun 2024	836.70	832.00	4.70 0.56 %	532,933	-1.62 %	541,686	-3.71 %	562,543	0.11 %	561,912	4.85 %	535,936
S50N24	Jul 2024	833.40	832.00	1.40 0.17 %	51	4.08 %	49	22.50 %	40 #####	%	4	0.00 %	0
S50U24	Sep 2024	833.50	829.20	4.30 0.52 %	56,805	-5.96 %	60,406	0.63 %	60,025	1.07 %	59,387	6.82 %	55,594
S50Z24	Dec 2024	834.50	830.10	4.40 0.53 %	20,519	0.39 %	20,440	-0.43 %	20,529	0.65 %	20,396	4.06 %	19,600
S50H25	Mar 2025	830.50	826.20	4.30 0.52 %	8,550	-0.94 %	8,631	0.09 %	8,623	1.35 %	8,508	4.44 %	8,146

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			03-May-24	02-May-24	Change	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24
KTCU24	Sep 2024	96,900	43.13	42.68	0.45 1.05 %	74,731	-0.03 %	74,751	0.09 %	74,681	0.00 %	74,681	0.01 %	74,671
KTCZ24	Dec 2024	96,880	43.06	42.61	0.45 1.06 %	97,040	##### %	160	166.67 %	60	50.00 %	40	0.01 %	0
LHM24	Jun 2024	27,955	7.23	7.20	0.03 0.42 %	15,689	-59.97 %	39,198	175.05 %	14,251	-0.20 %	14,280	-15.03 %	16,806
TTBM24	Jun 2024	27,575	1.75	1.77	-0.02 -1.13 %	47,396	-15.96 %	56,399	-2.69 %	57,960	6.56 %	54,394	13.96 %	47,730
VGIM24	Jun 2024	18,958	1.75	1.76	-0.01 -0.57 %	31,934	11.06 %	28,753	23.83 %	23,219	11.47 %	20,830	-0.15 %	20,862
JASM24X	Jun 2024	7,215	3.12	3.20	-0.08 -2.50 %	55,421	2.09 %	54,287	0.72 %	53,899	8.33 %	49,755	5.27 %	47,264
LHU24	Sep 2024	7,011	7.08	7.12	-0.04 -0.56 %	25,490	-16.39 %	30,487	0.00 %	30,487	22.50 %	24,887	21.48 %	20,487
BEMM24	Jun 2024	4,506	8.35	8.30	0.05 0.60 %	15,267	-11.59 %	17,269	9.51 %	15,769	0.06 %	15,759	-0.05 %	15,767
TRUEM24	Jun 2024	2,079	8.12	8.05	0.07 0.87 %	30,101	-4.81 %	31,623	39.97 %	22,592	-8.14 %	24,594	-9.25 %	27,100
TTBU24	Sep 2024	2,052	1.75	1.76	-0.01 -0.57 %	8,651	0.36 %	8,620	-60.09 %	21,600	0.17 %	21,564	10.79 %	19,464

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24	(+/-)	29-Apr-24	(+/-)	26-Apr-24	(Contract)	03-May-24	02-May-24	Change
GUNKULM24	Jun 2024	122,697	0.09 %	122,588	1.00 %	121,374	0.01 %	121,362	0.00 %	121,362	113	2.66	2.63	0.03 1.14 %
BLANDM24	Jun 2024	114,275	1.33 %	112,775	0.00 %	112,776	0.00 %	112,775	0.00 %	112,776	1,500	0.67	0.69	-0.02 -2.90 %
KTCZ24	Dec 2024	97,040	##### %	160	##### %	60	50.00 %	40	0.00 %	0	96,880	43.06	42.61	0.45 1.06 %
KTCU24	Sep 2024	74,731	-0.03 %	74,751	0.09 %	74,681	0.00 %	74,681	0.01 %	74,671	96,900	43.13	42.68	0.45 1.05 %
BEEM24	Jun 2024	59,183	0.00 %	59,183	0.00 %	59,182	0.00 %	59,183	0.00 %	59,183	0	4.81	4.66	0.15 3.22 %
JASM24X	Jun 2024	55,421	2.09 %	54,287	0.72 %	53,899	8.33 %	49,755	5.27 %	47,264	7,215	3.12	3.20	-0.08 -2.50 %
TTBM24	Jun 2024	47,396	-15.96 %	56,399	-2.69 %	57,960	6.56 %	54,394	13.96 %	47,730	27,575	1.75	1.77	-0.02 -1.13 %
BLANDH25	Mar 2025	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,500	0.00 %	46,500	0	0.68	0.70	-0.02 -2.86 %
BANPUM24	Jun 2024	43,623	0.48 %	43,413	-2.97 %	44,742	0.66 %	44,449	-0.89 %	44,849	217	5.52	5.52	0.00 0.00 %
KTBU24	Sep 2024	38,453	0.01 %	38,451	0.01 %	38,449	0.01 %	38,445	-2.26 %	39,333	3	16.87	16.85	0.02 0.12 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.60	0.75	9.55
TTA	6.55	0.40	6.50
BH	251.00	8.00	3.29
MBK	17.30	0.50	2.98
BGRIM	26.50	0.75	2.91
EA	31.00	0.75	2.48
BCP	41.50	1.00	2.47
BEM	8.40	0.15	1.82
AAV	2.38	0.04	1.71
SCC	251.00	4.00	1.62

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	10.10	-0.60	-5.61
LH	7.20	-0.30	-4.00
BAM	9.05	-0.35	-3.72
JAS	3.10	-0.08	-2.52
STGT	8.90	-0.15	-1.66
GFPT	13.00	-0.20	-1.52
BLAND	0.67	-0.01	-1.47
CHG	2.82	-0.04	-1.40
SAWAD	40.00	-0.50	-1.23
ICHI	17.60	-0.20	-1.12

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
05/03/2024	78,252	54,325	23,927	21,337	25,277	-3,940	66,895	86,882	-19,987	166,484	619,303

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/03/2024	24,745	24,737	8	2,532	1,606	926	16,349	17,283	-934	43,626	72,714

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/03/2024	3,020	5,019	-1,999	16,768	17,058	-290	21,724	19,435	2,289	41,512	132,171