

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-May-24	07-May-24	Change	08-May-24	(+/-)	07-May-24	(+/-)	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24
S50K24	May 2024	843.50	847.00	-3.50 -0.41 %	458	-2.97 %	472	6.07 %	445	-11.71 %	504	-1.37 %	511
S50M24	Jun 2024	842.00	845.70	-3.70 -0.44 %	549,476	-4.54 %	575,612	8.01 %	532,933	-1.62 %	541,686	-3.71 %	562,543
S50N24	Jul 2024	840.00	846.80	-6.80 -0.80 %	68	11.48 %	61	19.61 %	51	4.08 %	49	22.50 %	40
S50U24	Sep 2024	838.20	841.90	-3.70 -0.44 %	59,356	-3.49 %	61,502	8.27 %	56,805	-5.96 %	60,406	0.63 %	60,025
S50Z24	Dec 2024	839.20	842.80	-3.60 -0.43 %	21,166	-2.96 %	21,812	6.30 %	20,519	0.39 %	20,440	-0.43 %	20,529
S50H25	Mar 2025	835.50	839.10	-3.60 -0.43 %	8,921	-2.06 %	9,109	6.54 %	8,550	-0.94 %	8,631	0.09 %	8,623

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-May-24	07-May-24	Change	08-May-24	(+/-)	07-May-24	(+/-)	03-May-24	(+/-)	02-May-24	(+/-)	30-Apr-24
IRPCM24	Jun 2024	7,517	1.97	1.93	0.04 2.07 %	25,719	10.80 %	23,213	0.00 %	23,213	2.26 %	22,699	2.31 %	22,186
TRUEM24	Jun 2024	6,442	8.82	8.48	0.34 4.01 %	38,141	4.07 %	36,648	21.75 %	30,101	-4.81 %	31,623	39.97 %	22,592
APM24	Jun 2024	5,154	9.97	10.02	-0.05 -0.50 %	924	-84.01 %	5,780	530.32 %	917	-17.46 %	1,111	10.22 %	1,008
BDMSM24	Jun 2024	3,508	29.00	29.49	-0.49 -1.66 %	6,392	12.44 %	5,685	256.65 %	1,594	-5.85 %	1,693	0.00 %	1,693
TUM24	Jun 2024	3,418	15.14	15.10	0.04 0.26 %	6,948	-7.06 %	7,476	1.73 %	7,349	-13.69 %	8,515	6.23 %	8,016
PSLM24	Jun 2024	3,407	9.45	8.80	0.65 7.39 %	5,057	64.72 %	3,070	-2.14 %	3,137	-1.41 %	3,182	0.00 %	3,182
LHM24	Jun 2024	3,008	7.15	7.14	0.01 0.14 %	18,693	15.44 %	16,193	3.21 %	15,689	-59.97 %	39,198	##### %	14,251
TTBU24	Sep 2024	2,002	1.73	1.73	0.00 0.00 %	8,102	0.02 %	8,100	-6.37 %	8,651	0.36 %	8,620	-60.09 %	21,600
TTAM24	Jun 2024	1,597	6.98	6.67	0.31 4.65 %	3,540	-11.54 %	4,002	-0.30 %	4,014	33.31 %	3,011	0.00 %	3,011
TRUEU24	Sep 2024	1,583	8.83	8.55	0.28 3.27 %	4,185	-25.39 %	5,609	10.44 %	5,079	-9.11 %	5,588	0.78 %	5,545

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume (Contract)	Settle Price					
		08-May-24	(+/-)	07-May-24	(+/-)	03-May-24	(+/-)		02-May-24	(+/-)	30-Apr-24	08-May-24	07-May-24	Change
GUNKULM24	Jun 2024	123,196	0.41 %	122,696	0.00 %	122,697	0.09 %	122,588	1.00 %	121,374	520	2.68	2.69	-0.01 -0.37 %
BLANDM24	Jun 2024	116,775	0.00 %	116,775	2.19 %	114,275	1.33 %	112,775	0.00 %	112,776	1	0.68	0.67	0.01 1.49 %
BECM24	Jun 2024	59,186	0.01 %	59,183	0.00 %	59,183	0.00 %	59,183	0.00 %	59,182	3	4.71	4.81	-0.10 -2.08 %
JASM24X	Jun 2024	55,487	1.83 %	54,491	-1.68 %	55,421	2.09 %	54,287	0.72 %	53,899	1,013	3.15	3.10	0.05 1.61 %
KTCZ24	Dec 2024	54,900	0.00 %	54,900	-43.43 %	97,040	##### %	160	##### %	60	0	43.10	43.61	-0.51 -1.17 %
BLANDH25	Mar 2025	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0	0.69	0.68	0.01 1.47 %
BANPUM24	Jun 2024	44,536	1.19 %	44,014	0.90 %	43,623	0.48 %	43,413	-2.97 %	44,742	763	5.57	5.58	-0.01 -0.18 %
KTBU24	Sep 2024	38,753	0.52 %	38,553	0.26 %	38,453	0.01 %	38,451	0.01 %	38,449	400	16.72	16.81	-0.09 -0.54 %
TRUEM24	Jun 2024	38,141	4.07 %	36,648	21.75 %	30,101	-4.81 %	31,623	39.97 %	22,592	6,442	8.82	8.48	0.34 4.01 %
RSU24	Sep 2024	34,201	0.03 %	34,190	0.12 %	34,150	0.06 %	34,130	0.12 %	34,090	80	11.20	11.14	0.06 0.54 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	9.45	0.70	8.00
PRM	7.70	0.35	4.76
TTA	6.90	0.30	4.55
SAMART	6.95	0.30	4.51
TRUE	8.75	0.25	2.94
MTC	46.50	1.25	2.76
BA	17.00	0.40	2.41
JAS	3.16	0.06	1.94
IVL	23.80	0.30	1.28
ICHI	17.50	0.20	1.16

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AP	9.85	-0.85	-7.94
SAWAD	37.75	-2.75	-6.79
TOP	52.75	-1.00	-1.86
BEM	8.15	-0.15	-1.81
KTC	42.75	-0.75	-1.72
BTS	6.05	-0.10	-1.63
THCOM	13.00	-0.20	-1.52
CBG	67.25	-1.00	-1.47
ADVANC	206.00	-3.00	-1.44
INTUCH	69.00	-1.00	-1.43
JMT	20.70	-0.30	-1.43

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
05/08/2024	69,058	105,034	-35,976	29,625	22,227	7,398	78,979	50,401	28,578	177,662	639,445

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2024	22,080	24,046	-1,966	1,972	2,324	-352	14,884	12,566	2,318	38,936	67,474

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2024	3,040	3,231	-191	20,071	17,897	2,174	31,958	33,941	-1,983	55,069	127,893