

**Index Futures Focus**

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-May-24	08-May-24	Change	09-May-24	(+/-)	08-May-24	(+/-)	07-May-24	(+/-)	03-May-24	(+/-)	02-May-24
S50K24	May 2024	840.20	843.50	-3.30 -0.39 %	442	-3.49 %	458	-2.97 %	472	6.07 %	445	-11.71 %	504
S50M24	Jun 2024	838.70	842.00	-3.30 -0.39 %	546,887	-0.47 %	549,476	-4.54 %	575,612	8.01 %	532,933	-1.62 %	541,686
S50N24	Jul 2024	836.90	840.00	-3.10 -0.37 %	73	7.35 %	68	11.48 %	61	19.61 %	51	4.08 %	49
S50U24	Sep 2024	834.80	838.20	-3.40 -0.41 %	61,251	3.19 %	59,356	-3.49 %	61,502	8.27 %	56,805	-5.96 %	60,406
S50Z24	Dec 2024	836.00	839.20	-3.20 -0.38 %	21,047	-0.56 %	21,166	-2.96 %	21,812	6.30 %	20,519	0.39 %	20,440
S50H25	Mar 2025	832.10	835.50	-3.40 -0.41 %	8,783	-1.55 %	8,921	-2.06 %	9,109	6.54 %	8,550	-0.94 %	8,631

**Block Trade Focus**

**Most Active Volume(Contact)**

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-May-24	08-May-24	Change	09-May-24	(+/-)	08-May-24	(+/-)	07-May-24	(+/-)	03-May-24	(+/-)	02-May-24
BECM24	Jun 2024	66,201	4.67	4.71	-0.04 -0.85 %	49,185	-16.90 %	59,186	0.01 %	59,183	0.00 %	59,183	0.00 %	59,183
KTCZ24	Dec 2024	13,300	42.92	43.10	-0.18 -0.42 %	68,100	24.04 %	54,900	0.00 %	54,900	-43.43 %	97,040	##### %	160
KTCU24	Sep 2024	13,200	42.99	43.16	-0.17 -0.39 %	20,101	-0.10 %	20,121	0.40 %	20,041	-73.18 %	74,731	-0.03 %	74,751
JASM24X	Jun 2024	7,621	3.01	3.15	-0.14 -4.44 %	60,174	8.45 %	55,487	1.83 %	54,491	-1.68 %	55,421	2.09 %	54,287
JMTM24	Jun 2024	7,519	19.18	20.83	-1.65 -7.92 %	12,262	32.85 %	9,230	2.43 %	9,011	-8.98 %	9,900	1.75 %	9,730
TRUEM24	Jun 2024	5,490	8.60	8.82	-0.22 -2.49 %	39,929	4.69 %	38,141	4.07 %	36,648	21.75 %	30,101	-4.81 %	31,623
CHGZ24	Dec 2024	5,000	2.86	2.76	0.10 3.62 %	2,028	-59.67 %	5,028	16.34 %	4,322	##### %	1,528	0.00 %	1,528
PSLM24	Jun 2024	4,767	9.48	9.45	0.03 0.32 %	4,993	-1.27 %	5,057	64.72 %	3,070	-2.14 %	3,137	-1.41 %	3,182
APZ24	Dec 2024	4,335	9.87	10.15	-0.28 -2.76 %	13,044	49.78 %	8,709	10.16 %	7,906	2.66 %	7,701	0.01 %	7,700
VGIM24	Jun 2024	4,271	1.63	1.75	-0.12 -6.86 %	28,702	14.52 %	25,063	0.06 %	25,047	-21.57 %	31,934	11.06 %	28,753

**Most Active OI(Contact)**

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		09-May-24	(+/-)	08-May-24	(+/-)	07-May-24	(+/-)	03-May-24	(+/-)		02-May-24	09-May-24	08-May-24	Change
GUNKULM24	Jun 2024	123,178	-0.01 %	123,196	0.41 %	122,696	0.00 %	122,697	0.09 %	122,588	0	2.62	2.68	-0.06 -2.24 %
BLANDM24	Jun 2024	116,775	0.00 %	116,775	0.00 %	116,775	2.19 %	114,275	1.33 %	112,775	0	0.67	0.68	-0.01 -1.47 %
KTCZ24	Dec 2024	68,100	24.04 %	54,900	0.00 %	54,900	-43.43 %	97,040	##### %	160	13,300	42.92	43.10	-0.18 -0.42 %
JASM24X	Jun 2024	60,174	8.45 %	55,487	1.83 %	54,491	-1.68 %	55,421	2.09 %	54,287	7,621	3.01	3.15	-0.14 -4.44 %
BECM24	Jun 2024	49,185	-16.90 %	59,186	0.01 %	59,183	0.00 %	59,183	0.00 %	59,183	66,201	4.67	4.71	-0.04 -0.85 %
BLANDH25	Mar 2025	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0.00 %	46,501	0	0.68	0.69	-0.01 -1.45 %
BANPUM24	Jun 2024	43,631	-2.03 %	44,536	1.19 %	44,014	0.90 %	43,623	0.48 %	43,413	1,674	5.48	5.57	-0.09 -1.62 %
TRUEM24	Jun 2024	39,929	4.69 %	38,141	4.07 %	36,648	21.75 %	30,101	-4.81 %	31,623	5,490	8.60	8.82	-0.22 -2.49 %
KTBU24	Sep 2024	38,677	-0.20 %	38,753	0.52 %	38,553	0.26 %	38,453	0.01 %	38,451	343	16.75	16.72	0.03 0.18 %
RSU24	Sep 2024	34,205	0.01 %	34,201	0.03 %	34,190	0.12 %	34,150	0.06 %	34,130	6	11.15	11.20	-0.05 -0.45 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	19.80	2.60	15.12
CHG	2.88	0.10	3.60
TQM	25.50	0.70	2.82
TOP	54.00	1.25	2.37
MINT	33.25	0.75	2.31
SPRC	7.90	0.15	1.94
SGP	8.00	0.15	1.91
CK	22.10	0.40	1.84
BCH	20.00	0.30	1.52
CPALL	58.25	0.75	1.30

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	18.90	-1.80	-8.70
VGI	1.65	-0.12	-6.78
JAS	3.00	-0.16	-5.06
STA	16.70	-0.70	-4.02
TOA	25.00	-1.00	-3.85
SAMART	6.70	-0.25	-3.60
AWC	4.18	-0.14	-3.24
EA	30.00	-1.00	-3.23
AP	9.55	-0.30	-3.05
STGT	9.00	-0.25	-2.70

## 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
05/09/2024	73,330	78,487	-5,157	24,136	23,190	946	78,385	74,174	4,211	175,851	638,483

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/09/2024	22,941	23,394	-453	1,385	2,100	-715	14,493	13,325	1,168	38,819	69,740

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/09/2024	2,746	2,240	506	11,758	4,361	7,397	8,575	16,478	-7,903	23,079	121,856