

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-May-24	20-May-24	Change	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(+/-)	16-May-24	(+/-)	15-May-24
S50K24	May 2024	842.80	851.00	-8.20 -0.96 %	487	-9.48 %	538	7.39 %	501	-6.88 %	538	-2.00 %	549
S50M24	Jun 2024	844.80	853.00	-8.20 -0.96 %	529,679	-1.46 %	537,532	1.03 %	532,050	-7.03 %	572,292	8.04 %	529,710
S50N24	Jul 2024	843.50	851.00	-7.50 -0.88 %	133	3.10 %	129	1.57 %	127	-5.22 %	134	31.37 %	102
S50U24	Sep 2024	840.80	848.80	-8.00 -0.94 %	61,530	-4.72 %	64,580	5.67 %	61,113	-8.01 %	66,436	6.76 %	62,228
S50Z24	Dec 2024	841.50	849.50	-8.00 -0.94 %	22,525	-0.09 %	22,545	0.41 %	22,454	-3.01 %	23,150	3.12 %	22,450
S50H25	Mar 2025	837.70	845.50	-7.80 -0.92 %	9,935	5.37 %	9,429	0.27 %	9,404	-2.71 %	9,666	4.88 %	9,216

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			21-May-24	20-May-24	Change	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(+/-)	16-May-24	(+/-)	15-May-24
JASM24X	Jun 2024	7,047	3.41	3.34	0.07 2.10 %	43,441	-10.27 %	48,413	-0.03 %	48,429	-3.92 %	50,404	-0.98 %	50,902
TRUEM24	Jun 2024	4,626	8.45	8.62	-0.17 -1.97 %	42,871	-0.08 %	42,905	1.21 %	42,391	6.27 %	39,889	-5.82 %	42,354
BANPUM24	Jun 2024	4,285	5.70	5.85	-0.15 -2.56 %	30,080	-5.82 %	31,938	-25.71 %	42,993	-0.04 %	43,011	-2.25 %	44,002
BEMM24	Jun 2024	3,015	7.82	7.97	-0.15 -1.88 %	22,796	9.60 %	20,799	7.78 %	19,297	0.01 %	19,295	-2.59 %	19,809
PTTU24	Sep 2024	2,602	33.50	33.88	-0.38 -1.12 %	5,015	46.90 %	3,414	-49.14 %	6,713	-2.89 %	6,913	-17.83 %	8,413
PTTM24	Jun 2024	2,208	33.89	34.27	-0.38 -1.11 %	9,319	16.25 %	8,016	8.18 %	7,410	7.19 %	6,913	-12.66 %	7,915
PRMU24	Sep 2024	2,003	7.86	7.49	0.37 4.94 %	7,505	36.38 %	5,503	22.21 %	4,503	0.02 %	4,502	49.97 %	3,002
AWCU24	Sep 2024	1,534	3.88	4.10	-0.22 -5.37 %	5,847	21.48 %	4,813	11.62 %	4,312	0.00 %	4,312	30.19 %	3,312
TRUEZ24	Dec 2024	1,500	8.55	8.72	-0.17 -1.95 %	6,025	33.15 %	4,525	-9.95 %	5,025	0.00 %	5,025	0.00 %	5,025
VGIU24	Sep 2024	1,404	1.67	1.63	0.04 2.45 %	11,750	13.57 %	10,346	-30.30 %	14,843	43.72 %	10,328	94.61 %	5,307

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(+/-)	16-May-24	(+/-)	15-May-24	(Contract)	21-May-24	20-May-24	Change
GUNKULM24	Jun 2024	120,720	0.00 %	120,720	0.01 %	120,713	0.00 %	120,714	-2.42 %	123,713	500	2.52	2.62	-0.10 -3.82 %
BLANDM24	Jun 2024	117,276	0.00 %	117,276	0.00 %	117,275	0.00 %	117,277	0.00 %	117,277	0	0.66	0.69	-0.03 -4.35 %
KTCZ24	Dec 2024	69,000	0.00 %	69,000	0.00 %	69,000	1.47 %	68,000	0.00 %	68,000	0	43.62	43.62	0.00 0.00 %
BLANDH25	Mar 2025	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,502	0	0.67	0.70	-0.03 -4.29 %
JASM24X	Jun 2024	43,441	-10.27 %	48,413	-0.03 %	48,429	-3.92 %	50,404	-0.98 %	50,902	7,047	3.41	3.34	0.07 2.10 %
TRUEM24	Jun 2024	42,871	-0.08 %	42,905	1.21 %	42,391	6.27 %	39,889	-5.82 %	42,354	4,626	8.45	8.62	-0.17 -1.97 %
KTBU24	Sep 2024	38,777	0.26 %	38,677	-0.26 %	38,778	0.00 %	38,778	0.00 %	38,778	100	17.08	17.26	-0.18 -1.04 %
RSU24	Sep 2024	34,305	0.01 %	34,300	0.03 %	34,291	0.02 %	34,285	0.18 %	34,222	10	11.29	11.28	0.01 0.09 %
SUPERM24	Jun 2024	33,591	0.00 %	33,591	0.00 %	33,591	-0.28 %	33,686	17.43 %	28,686	21	0.31	0.31	0.00 0.00 %
AAVM24	Jun 2024	30,496	0.01 %	30,493	1.80 %	29,953	0.02 %	29,946	-17.13 %	36,135	4	2.25	2.34	-0.09 -3.85 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	7.95	0.35	4.61
BA	19.10	0.70	3.80
JAS	3.44	0.08	2.38
CK	22.50	0.50	2.27
STGT	11.40	0.20	1.79
GFPT	12.90	0.20	1.57
CPALL	59.25	0.75	1.28
TASCO	16.40	0.20	1.23
KCE	41.75	0.50	1.21
GLOBAL	17.00	0.20	1.19

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	24.90	-1.35	-5.14
BCP	39.25	-1.75	-4.27
AWC	3.88	-0.16	-3.96
BGRIM	25.50	-1.00	-3.77
TOP	50.50	-1.75	-3.35
GPSC	48.25	-1.50	-3.02
ERW	4.56	-0.14	-2.98
PTTGC	37.00	-1.00	-2.63
GUNKUL	2.52	-0.06	-2.33
JMT	17.50	-0.40	-2.23

## 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
21/05/2024	61,161	83,229	-22,068	27,305	25,246	2,059	81,183	61,174	20,009	169,649	624,289

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2024	38,497	43,370	-4,873	2,566	2,866	-300	25,725	20,552	5,173	66,788	84,038

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/05/2024	2,728	2,531	197	21,246	15,234	6,012	22,288	28,497	-6,209	46,262	134,798