

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-May-24	21-May-24	Change	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(+/-)	16-May-24
S50K24	May 2024	841.20	842.80	-1.60 -0.19 %	423	-13.14 %	487	-9.48 %	538	7.39 %	501	-6.88 %	538
S50M24	Jun 2024	842.00	844.80	-2.80 -0.33 %	544,564	2.81 %	529,679	-1.46 %	537,532	1.03 %	532,050	-7.03 %	572,292
S50N24	Jul 2024	840.50	843.50	-3.00 -0.36 %	132	-0.75 %	133	3.10 %	129	1.57 %	127	-5.22 %	134
S50U24	Sep 2024	838.10	840.80	-2.70 -0.32 %	65,826	6.98 %	61,530	-4.72 %	64,580	5.67 %	61,113	-8.01 %	66,436
S50Z24	Dec 2024	838.80	841.50	-2.70 -0.32 %	23,103	2.57 %	22,525	-0.09 %	22,545	0.41 %	22,454	-3.01 %	23,150
S50H25	Mar 2025	835.00	837.70	-2.70 -0.32 %	9,935	0.00 %	9,935	5.37 %	9,429	0.27 %	9,404	-2.71 %	9,666

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-May-24	21-May-24	Change	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(+/-)	16-May-24
SIRIZ24	Dec 2024	14,519	1.59	1.60	-0.01 -0.63 %	33,113	77.90 %	18,613	0.00 %	18,613	0.00 %	18,613	0.00 %	18,613
TRUEM24	Jun 2024	7,309	8.36	8.45	-0.09 -1.07 %	38,298	-10.67 %	42,871	-0.08 %	42,905	1.21 %	42,391	6.27 %	39,889
VGIU24	Sep 2024	6,411	1.58	1.67	-0.09 -5.39 %	5,353	-54.44 %	11,750	13.57 %	10,346	-30.30 %	14,843	43.72 %	10,328
JASU24X	Sep 2024	4,504	3.31	3.28	0.03 0.91 %	23,571	17.45 %	20,069	-4.75 %	21,069	10.48 %	19,070	0.01 %	19,068
WHAM24	Jun 2024	3,535	5.39	5.45	-0.06 -1.10 %	9,013	37.86 %	6,538	0.09 %	6,532	-18.83 %	8,047	22.57 %	6,565
PTTM24	Jun 2024	2,301	33.92	33.89	0.03 0.09 %	9,918	6.43 %	9,319	16.25 %	8,016	8.18 %	7,410	7.19 %	6,913
PTTU24	Sep 2024	2,300	33.62	33.50	0.12 0.36 %	7,114	41.85 %	5,015	46.90 %	3,414	-49.14 %	6,713	-2.89 %	6,913
PRMM24	Jun 2024	2,153	7.99	7.91	0.08 1.01 %	14,041	-4.53 %	14,707	-7.54 %	15,906	-2.69 %	16,346	-2.77 %	16,811
TTBM24	Jun 2024	2,071	1.75	1.77	-0.02 -1.13 %	15,871	10.02 %	14,425	-9.56 %	15,950	-5.95 %	16,959	2.97 %	16,470
BDMSM24	Jun 2024	2,003	28.84	28.75	0.09 0.31 %	1,677	-55.58 %	3,775	-0.08 %	3,778	72.91 %	2,185	-0.36 %	2,193

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(+/-)	16-May-24	(Contract)	23-May-24	21-May-24	Change
GUNKULM24	Jun 2024	120,276	-0.37 %	120,720	0.00 %	120,720	0.01 %	120,713	0.00 %	120,714	223	2.57	2.52	0.05 1.98 %
BLANDM24	Jun 2024	117,278	0.00 %	117,276	0.00 %	117,276	0.00 %	117,275	0.00 %	117,277	2	0.66	0.66	0.00 0.00 %
KTCZ24	Dec 2024	69,000	0.00 %	69,000	0.00 %	69,000	0.00 %	69,000	1.47 %	68,000	0	43.13	43.62	-0.49 -1.12 %
BLANDH25	Mar 2025	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0	0.67	0.67	0.00 0.00 %
JASM24X	Jun 2024	41,455	-4.57 %	43,441	-10.27 %	48,413	-0.03 %	48,429	-3.92 %	50,404	189	3.53	3.41	0.12 3.52 %
KTBU24	Sep 2024	38,777	0.00 %	38,777	0.26 %	38,677	-0.26 %	38,778	0.00 %	38,778	1	17.10	17.08	0.02 0.12 %
TRUEM24	Jun 2024	38,298	-10.67 %	42,871	-0.08 %	42,905	1.21 %	42,391	6.27 %	39,889	7,309	8.36	8.45	-0.09 -1.07 %
RSU24	Sep 2024	34,306	0.00 %	34,305	0.01 %	34,300	0.03 %	34,291	0.02 %	34,285	1	11.45	11.29	0.16 1.42 %
SUPERM24	Jun 2024	33,571	-0.06 %	33,591	0.00 %	33,591	0.00 %	33,591	-0.28 %	33,686	1	0.31	0.31	0.00 0.00 %
SIRIZ24	Dec 2024	33,113	77.90 %	18,613	0.00 %	18,613	0.00 %	18,613	0.00 %	18,613	14,519	1.59	1.60	-0.01 -0.63 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	71.00	2.50	3.65
JAS	3.56	0.12	3.49
DELTA	77.00	2.50	3.36
CK	23.20	0.70	3.11
CPF	23.20	0.70	3.11
STEC	9.95	0.20	2.05
BEM	8.05	0.15	1.90
BA	19.40	0.30	1.57
SCGP	33.75	0.50	1.50
OSP	21.80	0.30	1.40

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	23.70	-1.20	-4.82
M	31.50	-1.50	-4.55
CENTEL	39.75	-1.75	-4.22
VGI	1.60	-0.06	-3.61
BSRC	8.25	-0.25	-2.94
TQM	26.75	-0.75	-2.73
KKP	51.25	-1.25	-2.38
AWC	3.80	-0.08	-2.06
PSL	9.75	-0.20	-2.01
BGRIM	25.00	-0.50	-1.96

## 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
23/05/2024	87,801	103,763	-15,962	35,180	30,595	4,585	78,077	66,700	11,377	201,058	643,983

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/05/2024	30,022	36,603	-6,581	2,865	3,496	-631	24,527	17,315	7,212	57,414	77,197

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/05/2024	5,656	5,288	368	25,307	23,379	1,928	25,698	27,994	-2,296	56,661	144,893