

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		24-May-24	23-May-24	Change	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24
S50K24	May 2024	838.70	841.20	-2.50 -0.30 %	393	-7.09 %	423	-13.14 %	487	-9.48 %	538	7.39 %	501
S50M24	Jun 2024	839.80	842.00	-2.20 -0.26 %	530,028	-2.67 %	544,564	2.81 %	529,679	-1.46 %	537,532	1.03 %	532,050
S50N24	Jul 2024	837.70	840.50	-2.80 -0.33 %	132	0.00 %	132	-0.75 %	133	3.10 %	129	1.57 %	127
S50U24	Sep 2024	835.90	838.10	-2.20 -0.26 %	63,736	-3.18 %	65,826	6.98 %	61,530	-4.72 %	64,580	5.67 %	61,113
S50Z24	Dec 2024	837.00	838.80	-1.80 -0.21 %	22,948	-0.67 %	23,103	2.57 %	22,525	-0.09 %	22,545	0.41 %	22,454
S50H25	Mar 2025	833.00	835.00	-2.00 -0.24 %	10,227	2.94 %	9,935	0.00 %	9,935	5.37 %	9,429	0.27 %	9,404

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			24-May-24	23-May-24	Change	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24
SIRIZ24	Dec 2024	12,026	1.58	1.59	-0.01 -0.63 %	45,138	36.32 %	33,113	77.90 %	18,613	0.00 %	18,613	0.00 %	18,613
TRUEM24	Jun 2024	8,690	8.11	8.36	-0.25 -2.99 %	37,717	-1.52 %	38,298	-10.67 %	42,871	-0.08 %	42,905	1.21 %	42,391
BEMM24	Jun 2024	5,508	8.05	8.04	0.01 0.12 %	21,285	0.00 %	21,284	-6.63 %	22,796	9.60 %	20,799	7.78 %	19,297
TTBM24	Jun 2024	5,151	1.72	1.75	-0.03 -1.71 %	14,247	-10.23 %	15,871	10.02 %	14,425	-9.56 %	15,950	-5.95 %	16,959
WHAM24	Jun 2024	3,552	5.48	5.39	0.09 1.67 %	8,510	-5.58 %	9,013	37.86 %	6,538	0.09 %	6,532	-18.83 %	8,047
TRUEU24	Sep 2024	3,552	8.04	8.31	-0.27 -3.25 %	8,207	74.77 %	4,696	-9.76 %	5,204	-0.02 %	5,205	0.02 %	5,204
JASU24X	Sep 2024	3,505	3.31	3.31	0.00 0.00 %	26,071	10.61 %	23,571	17.45 %	20,069	-4.75 %	21,069	10.48 %	19,070
TTBU24	Sep 2024	2,601	1.70	1.75	-0.05 -2.86 %	10,161	33.70 %	7,600	7.04 %	7,100	0.00 %	7,100	0.00 %	7,100
BEMU24	Sep 2024	2,500	8.06	8.05	0.01 0.12 %	4,191	147.84 %	1,691	0.00 %	1,691	-0.06 %	1,692	0.18 %	1,689
APZ24	Dec 2024	2,195	9.23	9.38	-0.15 -1.60 %	22,190	10.89 %	20,010	4.38 %	19,170	0.11 %	19,149	0.01 %	19,147

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(+/-)	20-May-24	(+/-)	17-May-24	(Contract)	24-May-24	23-May-24	Change
GUNKULM24	Jun 2024	120,146	-0.11 %	120,276	-0.37 %	120,720	0.00 %	120,720	0.01 %	120,713	5	2.55	2.57	-0.02 -0.78 %
BLANDM24	Jun 2024	117,278	0.00 %	117,278	0.00 %	117,276	0.00 %	117,276	0.00 %	117,275	0	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	0.00 %	69,000	0	42.84	43.13	-0.29 -0.67 %
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 %
SIRIZ24	Dec 2024	45,138	36.32 %	33,113	77.90 %	18,613	0.00 %	18,613	0.00 %	18,613	12,026	1.58	1.59	-0.01 -0.63 %
JASM24X	Jun 2024	40,813	-1.55 %	41,455	-4.57 %	43,441	-10.27 %	48,413	-0.03 %	48,429	1,529	3.51	3.53	-0.02 -0.57 %
KTBU24	Sep 2024	38,775	-0.01 %	38,777	0.00 %	38,777	0.26 %	38,677	-0.26 %	38,778	3	17.23	17.10	0.13 0.76 %
TRUEM24	Jun 2024	37,717	-1.52 %	38,298	-10.67 %	42,871	-0.08 %	42,905	1.21 %	42,391	8,690	8.11	8.36	-0.25 -2.99 %
RSU24	Sep 2024	34,310	0.01 %	34,306	0.00 %	34,305	0.01 %	34,300	0.03 %	34,291	6	11.40	11.45	-0.05 -0.44 %
SUPERM24	Jun 2024	33,573	0.01 %	33,571	-0.06 %	33,591	0.00 %	33,591	0.00 %	33,591	3	0.31	0.31	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BSRC	8.60	0.35	4.24
AWC	3.88	0.08	2.11
TU	15.20	0.30	2.01
BCP	39.25	0.75	1.95
CENTEL	40.50	0.75	1.89
ERW	4.56	0.08	1.79
GLOBAL	17.10	0.30	1.79
KKP	52.00	0.75	1.46
PTTGC	37.50	0.50	1.35
S	0.83	0.01	1.22
TASCO	16.60	0.20	1.22

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EGCO	104.00	-4.00	-3.70
TRUE	8.00	-0.30	-3.61
STGT	11.10	-0.30	-2.63
TTB	1.70	-0.04	-2.30
GPSC	47.25	-1.00	-2.07
SIRI	1.61	-0.03	-1.83
MTC	45.00	-0.75	-1.64
BGRIM	24.60	-0.40	-1.60
STA	18.60	-0.30	-1.59
SCGP	33.25	-0.50	-1.48

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
24/05/2024	81,737	77,226	4,511	20,934	23,633	-2,699	63,102	64,914	-1,812	165,773	627,464

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2024	31,307	36,404	-5,097	3,449	3,348	101	22,022	17,026	4,996	56,778	79,051

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/05/2024	2,129	2,559	-430	29,776	19,314	10,462	18,574	28,606	-10,032	50,479	140,805