

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-May-24	27-May-24	Change	28-May-24	(+/-)	27-May-24	(+/-)	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24
S50K24	May 2024	838.10	844.10	-6.00 -0.71 %	339	-8.87 %	372	-5.34 %	393	-7.09 %	423	-13.14 %	487
S50M24	Jun 2024	839.70	845.20	-5.50 -0.65 %	511,083	-0.24 %	512,334	-3.34 %	530,028	-2.67 %	544,564	2.81 %	529,679
S50N24	Jul 2024	837.90	842.20	-4.30 -0.51 %	152	10.14 %	138	4.55 %	132	0.00 %	132	-0.75 %	133
S50U24	Sep 2024	836.00	841.40	-5.40 -0.64 %	66,790	0.33 %	66,571	4.45 %	63,736	-3.18 %	65,826	6.98 %	61,530
S50Z24	Dec 2024	837.20	842.10	-4.90 -0.58 %	22,439	0.63 %	22,298	-2.83 %	22,948	-0.67 %	23,103	2.57 %	22,525
S50H25	Mar 2025	833.20	838.20	-5.00 -0.60 %	10,594	2.01 %	10,385	1.54 %	10,227	2.94 %	9,935	0.00 %	9,935

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			28-May-24	27-May-24	Change	28-May-24	(+/-)	27-May-24	(+/-)	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24
TTBM24	Jun 2024	5,876	1.72	1.71	0.01 0.58 %	16,939	-5.03 %	17,837	25.20 %	14,247	-10.23 %	15,871	10.02 %	14,425
JASM24X	Jun 2024	5,659	3.38	3.36	0.02 0.60 %	39,511	-5.76 %	41,925	2.72 %	40,813	-1.55 %	41,455	-4.57 %	43,441
WHAM24	Jun 2024	2,502	5.45	5.51	-0.06 -1.09 %	10,978	29.15 %	8,500	-0.12 %	8,510	-5.58 %	9,013	37.86 %	6,538
BANPUU24	Sep 2024	2,085	5.50	5.60	-0.10 -1.79 %	19,487	8.25 %	18,002	-1.15 %	18,212	3.48 %	17,599	1.57 %	17,327
BDMSU24	Sep 2024	1,900	28.49	28.49	0.00 0.00 %	4,215	3.44 %	4,075	2.52 %	3,975	5.33 %	3,774	-7.36 %	4,074
PTTGCM24	Jun 2024	1,669	36.33	37.56	-1.23 -3.27 %	4,856	23.63 %	3,928	-2.46 %	4,027	0.02 %	4,026	0.12 %	4,021
STAM24	Jun 2024	1,654	19.94	18.60	1.34 7.20 %	1,082	-8.15 %	1,178	9.79 %	1,073	-8.84 %	1,177	47.68 %	797
BDMSM24	Jun 2024	1,101	28.50	28.50	0.00 0.00 %	4,378	33.56 %	3,278	22.40 %	2,678	59.69 %	1,677	-55.58 %	3,775
VGIM24	Jun 2024	1,069	1.60	1.61	-0.01 -0.62 %	31,563	1.78 %	31,011	1.86 %	30,444	0.13 %	30,404	1.80 %	29,866
VGIU24	Sep 2024	1,035	1.59	1.60	-0.01 -0.63 %	5,893	9.94 %	5,360	-0.32 %	5,377	0.45 %	5,353	-54.44 %	11,750

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		28-May-24	(+/-)	27-May-24	(+/-)	24-May-24	(+/-)	23-May-24	(+/-)	21-May-24	(Contract)	28-May-24	27-May-24	Change
GUNKULM24	Jun 2024	120,148	0.00 %	120,146	0.00 %	120,146	-0.11 %	120,276	-0.37 %	120,720	4	2.57	2.55	0.02 0.78 %
BLANDM24	Jun 2024	116,786	-0.42 %	117,278	0.00 %	117,278	0.00 %	117,278	0.00 %	117,276	14	0.65	0.65	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	43.72	43.34	0.38 0.88 %
BLANDH25	Mar 2025	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0.00 %	46,504	0	0.66	0.66	0.00 0.00 %
SIRIZ24	Dec 2024	45,158	0.04 %	45,138	0.00 %	45,138	36.32 %	33,113	77.90 %	18,613	20	1.57	1.55	0.02 1.29 %
JASM24X	Jun 2024	39,511	-5.76 %	41,925	2.72 %	40,813	-1.55 %	41,455	-4.57 %	43,441	5,659	3.38	3.36	0.02 0.60 %
KTBU24	Sep 2024	38,877	0.00 %	38,877	0.26 %	38,775	-0.01 %	38,777	0.00 %	38,777	0	17.01	17.08	-0.07 -0.41 %
RSU24	Sep 2024	34,322	0.01 %	34,320	0.03 %	34,310	0.01 %	34,306	0.00 %	34,305	4	11.31	11.34	-0.03 -0.26 %
SUPERM24	Jun 2024	33,573	0.00 %	33,573	0.00 %	33,573	0.01 %	33,571	-0.06 %	33,591	0	0.30	0.31	-0.01 -3.23 %
VGIM24	Jun 2024	31,563	1.78 %	31,011	1.86 %	30,444	0.13 %	30,404	1.80 %	29,866	1,069	1.60	1.61	-0.01 -0.62 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	11.60	0.80	7.41
STA	19.80	1.10	5.88
PSL	10.20	0.50	5.15
EGCO	108.50	4.00	3.83
BSRC	9.05	0.25	2.84
JAS	3.44	0.08	2.38
MINT	32.25	0.75	2.38
SCGP	34.25	0.75	2.24
CKP	4.06	0.08	2.01
TOP	52.50	1.00	1.94

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	36.50	-1.00	-2.67
THCOM	12.50	-0.30	-2.34
TQM	26.00	-0.50	-1.89
KCE	41.25	-0.75	-1.79
GLOBAL	16.70	-0.30	-1.76
BAM	8.75	-0.15	-1.69
IVL	23.90	-0.40	-1.65
BA	19.10	-0.30	-1.55
GPSC	47.75	-0.75	-1.55
PTT	33.00	-0.50	-1.49

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
28/05/2024	51,821	81,521	-29,700	26,523	22,570	3,953	77,926	52,179	25,747	156,270	611,397

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/05/2024	17,240	15,444	1,796	1,629	1,511	118	10,705	12,619	-1,914	29,574	57,844

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/05/2024	1,342	2,025	-683	12,811	6,438	6,373	12,394	18,084	-5,690	26,547	135,384