

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		02-Jan-24	28-Dec-23	Change	02-Jan-24	(+/-)	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23
S50F24	Jan 2024	881.70	875.20	6.50 0.74 %	344	12.79 %	305	-6.73 %	327	-4.39 %	342	-18.76 %	421
S50G24	Feb 2024	879.90	873.90	6.00 0.69 %	142	6.77 %	133	3.10 %	129	19.44 %	108	5.88 %	102
S50H24	Mar 2024	878.80	873.20	5.60 0.64 %	516,656	5.12 %	491,477	-0.49 %	493,886	8.45 %	455,419	22.61 %	371,437
S50M24	Jun 2024	876.60	871.10	5.50 0.63 %	42,705	9.92 %	38,852	-1.72 %	39,531	8.06 %	36,581	3.47 %	35,354
S50U24	Sep 2024	873.40	868.20	5.20 0.60 %	18,724	8.22 %	17,301	-2.72 %	17,785	4.45 %	17,028	2.52 %	16,609
S50Z24	Dec 2024	874.70	869.10	5.60 0.64 %	2,497	62.25 %	1,539	63.55 %	941	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Jan-24	28-Dec-23	Change	02-Jan-24	(+/-)	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23
VGIH24	Mar 2024	9,708	2.19	1.93	0.26 13.47 %	16,047	43.91 %	11,151	5.11 %	10,609	0.49 %	10,557	0.09 %	10,547
AOTH24	Mar 2024	7,068	62.27	60.75	1.52 2.50 %	19,224	-6.93 %	20,655	12.05 %	18,433	0.14 %	18,407	5.76 %	17,405
SIRIU24	Sep 2024	6,000	1.69	1.67	0.02 1.20 %	6,124	-44.95 %	11,124	0.00 %	11,124	-38.62 %	18,124	-7.64 %	19,624
GUNKULZ24	Dec 2024	6,000	2.86	2.82	0.04 1.42 %	6,500	1,200.00 %	500	0.00 %	500	0.14 %	0	0.00 %	0
BCPGM24	Jun 2024	4,973	8.80	8.79	0.01 0.11 %	13,740	29.14 %	10,640	0.00 %	10,640	0.00 %	10,640	1.92 %	10,440
TTAH24	Mar 2024	4,764	7.03	6.34	0.69 10.88 %	5,165	69.62 %	3,045	-13.45 %	3,518	-0.28 %	3,528	-0.20 %	3,535
HMPROH24	Mar 2024	4,352	12.20	11.74	0.46 3.92 %	6,105	-25.59 %	8,205	4.08 %	7,883	9.02 %	7,231	31.66 %	5,492
BTSH24	Mar 2024	3,883	7.32	7.25	0.07 0.97 %	9,959	9.68 %	9,080	-9.76 %	10,062	0.12 %	10,050	0.01 %	10,049
AAVH24	Mar 2024	3,761	2.14	1.99	0.15 7.54 %	38,895	5.49 %	36,871	0.83 %	36,567	6.02 %	34,491	0.00 %	34,491
PLANBZ24	Dec 2024	3,500	9.02	8.91	0.11 1.23 %	3,500	5.49 %	0	0.83 %	0	6.02 %	0	0.00 %	0

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		02-Jan-24	(+/-)	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(Contract)	02-Jan-24	28-Dec-23	Change
GUNKULH24	Mar 2024	126,372	-0.70 %	127,263	0.05 %	127,203	0.46 %	126,617	1.31 %	124,980	1,111	2.90	2.86	0.04 1.40 %
BLANDM24	Jun 2024	110,571	0.91 %	109,571	0.00 %	109,571	0.46 %	109,071	0.00 %	109,071	1,000	0.73	0.73	0.00 0.00 %
KTCH24	Mar 2024	74,844	0.03 %	74,820	0.05 %	74,782	-4.50 %	78,307	-33.00 %	116,877	58	44.73	43.68	1.05 2.40 %
BLANDH24	Mar 2024	53,629	0.32 %	53,456	1.04 %	52,906	0.21 %	52,793	0.00 %	52,793	173	0.73	0.73	0.00 0.00 %
BANPUM24	Jun 2024	47,720	7.80 %	44,266	2.34 %	43,252	13.88 %	37,981	1.33 %	37,481	3,464	6.78	6.74	0.04 0.59 %
RSU24	Sep 2024	41,606	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	1	13.97	13.90	0.07 0.50 %
BANPUH24	Mar 2024	39,947	0.59 %	39,713	-0.80 %	40,034	8.35 %	36,949	1.38 %	36,447	1,447	6.98	6.90	0.08 1.16 %
AAVH24	Mar 2024	38,895	5.49 %	36,871	0.83 %	36,567	6.02 %	34,491	0.00 %	34,491	3,761	2.14	1.99	0.15 7.54 %
KTBU24	Sep 2024	35,406	0.00 %	35,406	0.00 %	35,406	3.51 %	34,206	-0.58 %	34,406	0	18.56	18.53	0.03 0.16 %
IRPCH24	Mar 2024	35,166	0.05 %	35,149	-0.01 %	35,153	4.52 %	33,634	1.51 %	33,133	26	2.09	2.04	0.05 2.45 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	6.45	1.51	30.57
VGI	2.20	0.27	13.99
COM7	26.50	2.70	11.34
TTA	7.10	0.70	10.94
AAV	2.12	0.13	6.53
JMT	27.00	1.50	5.88
EA	46.50	2.25	5.08
HMPRO	12.20	0.50	4.27
AOT	62.25	2.50	4.18
GPSC	50.50	2.00	4.12

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	41.50	-2.00	-4.60
AMATA	25.75	-1.00	-3.74
WHA	5.15	-0.15	-2.83
GLOBAL	16.80	-0.40	-2.33
CPN	68.50	-1.50	-2.14
CPF	19.30	-0.30	-1.53
TU	14.80	-0.20	-1.33
CRC	40.50	-0.50	-1.22
SCC	303.00	-3.00	-0.98
TOP	53.25	-0.50	-0.93

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
01/02/2024	86,567	79,131	7,436	34,951	33,910	1,041	77,990	86,467	-8,477	199,508	581,068

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2024	16,561	21,978	-5,417	1,095	1,570	-475	17,053	11,161	5,892	34,709	59,141

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2024	310	243	67	12,014	19,696	-7,682	30,149	22,534	7,615	42,473	127,888